



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR



MARK J. SALADINO
TREASURER AND TAX COLLECTOR


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February 21, 2003

TO: Supervisor Yvonne Brathwaite Burke, Chair
Supervisor Gloria Molina
Supervisor Zev Yaroslavsky
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino 
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JANUARY**

The attached Report of Investments for the month of January 2003 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on January 29, 2002.

All investments made during the month of January 2003, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JHS:st
S/02.03/BDOFSUPV

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2003

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2003

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2003

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2003

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 01/31/03		
At Cost	\$ 12,086,341,744	\$ 624,670,006
At Market	\$ 12,111,811,370	\$ 625,138,834
Repurchase Agreements	\$ -	\$ 464,793,752
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	8.23%	0.00%
United States Government and Agency Obligations	59.03%	2.60%
Bankers Acceptances	0.83%	0.00%
Commercial Paper	29.56%	0.00%
Municipal Obligations	0.24%	0.89%
Corporate and Deposit Notes	2.11%	0.00%
Repurchase Agreements	0.00%	74.41%
Asset-Backed	0.00%	0.00%
Other	0.00%	22.10%
1-60 days	39.44%	0.32%
60 days-1 year	15.15%	23.26%
Over 1 year	45.41%	76.42%
Weighted Average Days to Maturity	330	

POOLED SURPLUS EARNINGS REPORT
JANUARY 31, 2003

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 01/31/03	\$ 12,086,341,744
Market Value at 01/31/03	\$ 12,111,811,370
Average Daily Balance	\$ 12,059,778,944
Gains and Losses:	
For the Month	\$ 132,871
For the Past 12 Months	\$ (1,039,054)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 21,465,037
Earnings for the Past 12 Months	\$ 318,112,518
Earnings Rate for the Month	2.10%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JANUARY 31, 2003

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 120,061,868.68
Bank of the West - Concentration	\$ 321,610.25
Citi Bank - Depositing	\$ 51,010.76
Union - Concentration	\$ (2,376,666.35)
Wells Fargo - Concentration	<u>\$ 2,878,101.04</u>
Total Ledger Balance for all Banks	<u><u>\$ 120,935,924.38</u></u>

TREASURER'S ACTIVITY FOR JANUARY 2003
AND CASH AVAILABILITY
FOR THE NEXT SIX MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for January 2003

Total Deposits	\$ 2,951,781,871.86
Total Disbursements	\$ 3,256,082,733.28

Discretionary Funds Liquidity Withdrawal Ratio	
As of January 31, 2003	1.47

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
February	\$4,460,080,000.00	\$2,666,800,000.00	\$3,234,400,000.00	\$3,892,480,000.00
March	\$ 308,573,000.00	\$3,122,200,000.00	\$3,311,200,000.00	\$4,012,053,000.00
April	\$ 495,200,000.00	\$5,758,300,000.00	\$3,736,100,000.00	\$6,529,453,000.00
May	\$ 502,745,000.00	\$2,381,900,000.00	\$3,401,900,000.00	\$6,012,198,000.00
June	\$ 295,020,000.00	\$2,952,300,000.00	\$4,131,200,000.00	\$5,128,318,000.00
July	\$ 152,700,000.00	\$3,632,900,000.00	\$4,089,100,000.00	\$4,824,818,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2003
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. GNMA and FHLMC securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

Definitions of Securities

Page 2

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JANUARY 2003
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2003

Investments Exceeding Total Issuers Limit:

<u>Issuer/s</u>	<u>Total Investment Holdings</u>	<u>Total Issuers Limit</u>	<u>No. of Days</u>
AIG Funding Inc., American Gen. Corp., and American General Finance Corp.	307,420,000	300,000,000	1
	305,420,000	300,000,000	1

Total investments limit for AIG Funding Inc., American General Corp., and American General Finance Corp. is \$300MM. The limit was exceeded by 7.42MM for 1 day and 5.42MM for another 1 day due to error.

Permitted Investments on Repurchase Agreements:

<u>Issuer</u>	<u>Investment Collateral</u>	<u>Collateral Limit</u>	<u>No. of Days</u>
Merrill Lynch & Co.	101.98%	102%	1

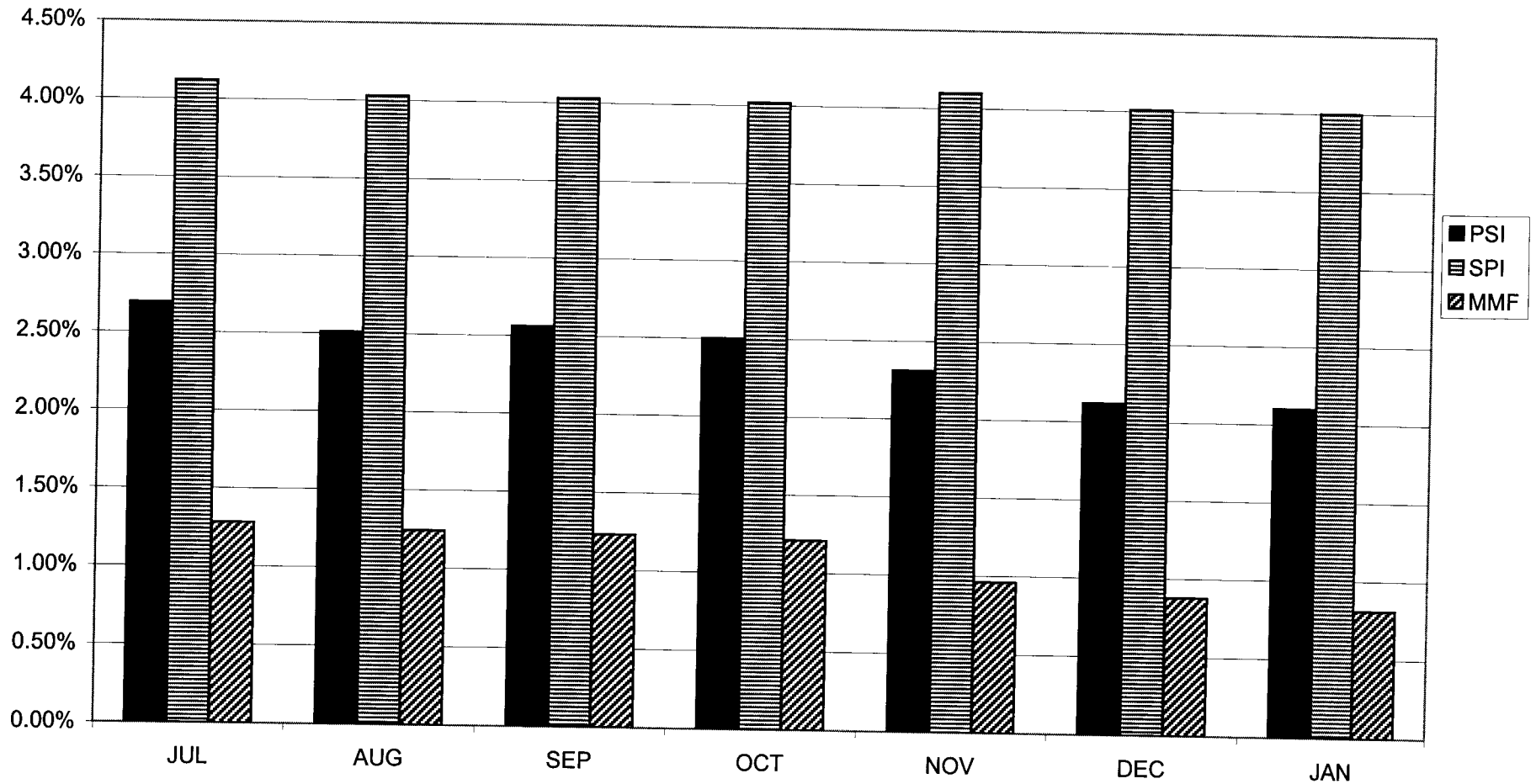
Collateral limit for investments on Repurchase Agreements is 102%. Merrill Lynch & Co. had a cumulative investment collateral of 101.98% for 1 day. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 01/31/03
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIAL PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	12,441,119,320.84	665,136,185.78
2	12,319,843,561.56	663,623,410.64
3	12,308,738,912.10	663,623,410.64
4	12,308,738,912.10	663,623,410.64
5	12,308,738,912.10	663,623,410.64
6	12,439,028,106.93	663,621,007.64
7	12,408,376,127.01	663,621,007.64
8	12,261,282,013.12	663,621,007.64
9	12,237,902,763.14	663,618,810.50
10	12,236,979,487.14	663,617,349.21
11	12,236,979,487.14	663,617,349.21
12	12,236,979,487.14	663,617,349.21
13	12,161,490,216.57	663,617,349.21
14	12,119,998,225.91	663,617,349.21
15	11,967,577,968.87	663,924,122.97
16	12,051,273,383.01	665,419,652.97
17	11,783,662,746.85	665,419,652.97
18	11,783,662,746.85	665,419,652.97
19	11,783,662,746.85	665,419,652.97
20	11,783,662,746.85	665,419,652.97
21	11,768,332,886.01	665,419,652.97
22	11,785,549,384.41	624,668,404.97
23	11,803,596,975.61	624,668,404.97
24	11,840,559,245.14	624,668,404.97
25	11,340,682,452.11	624,668,404.97
26	11,340,682,452.11	624,668,404.97
27	11,921,703,715.77	624,668,404.97
28	11,888,436,248.84	624,668,404.97
29	12,467,574,256.03	624,668,404.97
30	12,429,990,026.76	624,668,404.97
31	12,086,341,743.72	624,670,005.95
AVG	<u><u>12,059,778,943.83</u></u>	<u><u>651,462,132.23</u></u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2002-03
ATTACHMENT IV**



Source: Money Fund Report as of January 31, 2003.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 01/31/03 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$20,950,956	\$2,213,039
Gains (Losses) on Sales of Non-Trading Securities.	132,871	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	381,210	1,673
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$21,465,037</u>	<u>\$2,214,712</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	5,000
	<u>\$0</u>	<u>\$5,000</u>
NET INCOME	<u>\$21,465,037</u>	<u>\$2,209,712</u>

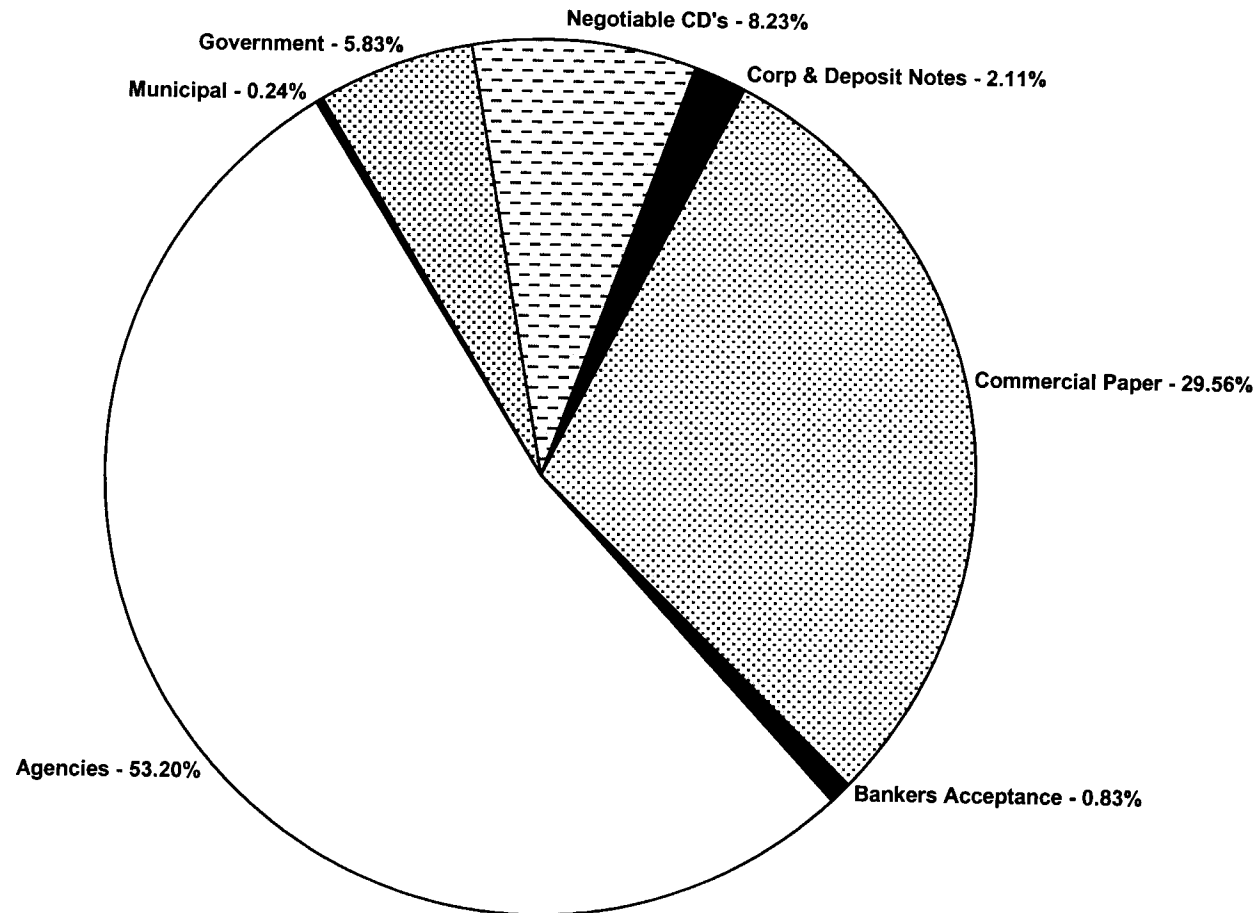
*Estimated and later adjusted.

LOS ANGELES COUNTY TREASURER
Non-Trading Composition
As of January 31,2003
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	45.31%	
Los Angeles County and Related Entities	45.32%	
Consolidated Sanitation Districts		3.50%
Metropolitan Transportation Authority		1.64%
Miscellaneous Agencies Pooled Investments		2.32%
South Coast Air Quality Management District		1.90%
Miscellaneous		0.01%
Total	<u>90.63%</u>	<u>9.37%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JANUARY, 2003
ATTACHMENT VII**



Los Angeles County Treasurer
 Investment Transaction Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period January 1, 2003 to January 31, 2003
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BA	01/14/03	55026	BK OF AMERICA NA BA	1.26500	01/27/03	50,000,000.00	49,977,159.72	0.00	BNY	BA
NTRD	BA	01/14/03	55027	BK OF AMERICA NA BA	1.26500	01/27/03	50,000,000.00	49,977,159.72	0.00	BNY	BA
NTRD	BA	01/14/03	55028	BK OF AMERICA NA BA	1.26500	01/27/03	31,500,801.00	31,486,411.26	0.00	BNY	BA
NTRD	BA	01/29/03	55226	BK OF AMERICA NA BA	1.24000	02/27/03	50,000,000.00	49,950,055.56	0.00	BNY	BA
NTRD	BA	01/29/03	55227	BK OF AMERICA NA BA	1.24000	02/27/03	50,000,000.00	49,950,055.56	0.00	BNY	BA
BA Total							231,500,801.00	231,340,841.82	0.00		
NTRD	COP1	01/03/03	54908	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,340.73	3,340.73	0.00	TTC	LAC
NTRD	COP1	01/07/03	54959	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	39,836.21	39,836.21	0.00	TTC	LAC
NTRD	COP1	01/08/03	54971	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,087.38	1,087.38	0.00	TTC	LAC
NTRD	COP1	01/17/03	55095	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,428.16	3,428.16	0.00	TTC	LAC
NTRD	COP1	01/21/03	55115	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	829.27	829.27	0.00	TTC	LAC
NTRD	COP1	01/27/03	55195	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	479.83	479.83	0.00	TTC	LAC
NTRD	COP1	01/29/03	55238	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	218.98	218.98	0.00	TTC	LAC
COP1 Total							49,220.56	49,220.56	0.00		
NTRD	CPD	01/02/03	54875	SHEFFIELD RECEIVABLES CORP CP	1.31000	02/03/03	41,515,000.00	41,466,658.09	0.00	BNY	MS
NTRD	CPD	01/02/03	54882	BEAR STEARNS CO INC CP	1.29000	01/17/03	50,000,000.00	49,973,125.00	0.00	BNY	BEAR
NTRD	CPD	01/03/03	54895	CAFCO CP	1.29000	02/13/03	50,000,000.00	49,926,541.67	0.00	BNY	GS
NTRD	CPD	01/03/03	54896	CORP RECEIVABLES CORP CP	1.29000	02/04/03	50,000,000.00	49,942,666.67	0.00	BNY	MLCO
NTRD	CPD	01/03/03	54897	MS DEAN WITTER & CO CP	1.30000	02/03/03	50,000,000.00	49,944,027.78	0.00	BNY	MS
NTRD	CPD	01/03/03	54898	MS DEAN WITTER & CO CP	1.30000	02/10/03	50,000,000.00	49,931,388.89	0.00	BNY	MS
NTRD	CPD	01/03/03	54899	VARIABLE FUNDING CAP CORP CP	1.29000	02/18/03	50,000,000.00	49,917,583.33	0.00	BNY	MS
NTRD	CPD	01/03/03	54900	BEAR STEARNS CO INC CP	1.29000	01/08/03	39,000,000.00	38,993,012.50	0.00	BNY	BEAR
NTRD	CPD	01/03/03	54902	COCA COLA CO CP	1.25000	02/24/03	36,495,000.00	36,429,106.25	0.00	BNY	MLCO
NTRD	CPD	01/03/03	54907	CORP RECEIVABLES CORP CP	1.28000	02/04/03	10,462,000.00	10,450,096.57	0.00	BNY	SSB
NTRD	CPD	01/06/03	54920	BEAR STEARNS CO INC CP	1.28000	01/22/03	50,000,000.00	49,971,555.56	0.00	BNY	BEAR
NTRD	CPD	01/06/03	54921	SHEFFIELD RECEIVABLES CORP CP	1.30000	02/04/03	50,000,000.00	49,947,638.89	0.00	BNY	MS
NTRD	CPD	01/06/03	54923	CAFCO CP	1.28000	01/14/03	50,000,000.00	49,985,777.78	0.00	BNY	SSB
NTRD	CPD	01/06/03	54924	UBS FINANCE (DELAWARE) INC CP	1.25000	01/07/03	50,000,000.00	49,998,263.89	0.00	BNY	MLCO
NTRD	CPD	01/06/03	54925	UBS FINANCE (DELAWARE) INC CP	1.25000	01/07/03	50,000,000.00	49,998,263.89	0.00	BNY	MLCO
NTRD	CPD	01/06/03	54926	UBS FINANCE (DELAWARE) INC CP	1.25000	01/07/03	50,000,000.00	49,998,263.89	0.00	BNY	MLCO
NTRD	CPD	01/06/03	54927	UBS FINANCE (DELAWARE) INC CP	1.25000	01/07/03	50,000,000.00	49,998,263.89	0.00	BNY	MLCO
NTRD	CPD	01/06/03	54928	UBS FINANCE (DELAWARE) INC CP	1.25000	01/07/03	50,000,000.00	49,998,263.89	0.00	BNY	MLCO
NTRD	CPD	01/06/03	54929	EMERSON ELECTRIC CO CP	1.25000	01/21/03	47,450,000.00	47,425,286.46	0.00	BNY	MS
NTRD	CPD	01/06/03	54930	VARIABLE FUNDING CAP CORP CP	1.26000	01/10/03	25,000,000.00	24,996,500.00	0.00	BNY	MS
NTRD	CPD	01/06/03	54935	SSB HLDGS INC CP	1.27000	01/17/03	49,000,000.00	48,980,985.28	0.00	BNY	SSB
NTRD	CPD	01/07/03	54943	UBS FINANCE (DELAWARE) INC CP	1.20000	01/08/03	44,337,000.00	44,335,522.10	0.00	BNY	MLCO
NTRD	CPD	01/07/03	54945	BEAR STEARNS CO INC CP	1.28000	02/03/03	50,000,000.00	49,952,000.00	0.00	BNY	BEAR
NTRD	CPD	01/07/03	54948	KOCH INDUSTRIES INC CP	1.25000	01/28/03	27,500,000.00	27,479,947.92	0.00	BNY	MS

Los Angeles County Treasurer
Investment Transaction Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2003 to January 31, 2003
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	01/07/03	54953	UBS FINANCE (DELAWARE) INC CP	1.20000	01/08/03	50,000,000.00	49,998,333.33	0.00	BNY	BOFA
NTRD	CPD	01/07/03	54954	UBS FINANCE (DELAWARE) INC CP	1.20000	01/08/03	50,000,000.00	49,998,333.33	0.00	BNY	BOFA
NTRD	CPD	01/07/03	54955	UBS FINANCE (DELAWARE) INC CP	1.20000	01/08/03	50,000,000.00	49,998,333.33	0.00	BNY	BOFA
NTRD	CPD	01/07/03	54956	UBS FINANCE (DELAWARE) INC CP	1.20000	01/08/03	50,000,000.00	49,998,333.33	0.00	BNY	BOFA
NTRD	CPD	01/07/03	54957	SSB HLDGS INC CP	1.23000	01/17/03	23,209,000.00	23,201,070.26	0.00	BNY	SSB
NTRD	CPD	01/08/03	54961	VARIABLE FUNDING CAP CORP CP	1.29000	02/06/03	50,000,000.00	49,948,041.67	0.00	BNY	MS
NTRD	CPD	01/08/03	54962	PREF RECEIVABLES FDG CORP CP	1.29000	02/11/03	50,000,000.00	49,939,083.33	0.00	BNY	BCMI
NTRD	CPD	01/08/03	54963	UBS FINANCE (DELAWARE) INC CP	1.20000	01/09/03	50,000,000.00	49,998,333.33	0.00	BNY	MLCO
NTRD	CPD	01/08/03	54964	UBS FINANCE (DELAWARE) INC CP	1.20000	01/09/03	50,000,000.00	49,998,333.33	0.00	BNY	MLCO
NTRD	CPD	01/08/03	54965	UBS FINANCE (DELAWARE) INC CP	1.20000	01/09/03	50,000,000.00	49,998,333.33	0.00	BNY	MLCO
NTRD	CPD	01/08/03	54966	UBS FINANCE (DELAWARE) INC CP	1.20000	01/09/03	50,000,000.00	49,998,333.33	0.00	BNY	MLCO
NTRD	CPD	01/08/03	54967	UBS FINANCE (DELAWARE) INC CP	1.20000	01/09/03	50,000,000.00	49,998,333.33	0.00	BNY	MLCO
NTRD	CPD	01/08/03	54968	BEAR STEARNS CO INC CP	1.26000	01/15/03	50,000,000.00	49,987,750.00	0.00	BNY	BEAR
NTRD	CPD	01/09/03	54978	CORP RECEIVABLES CORP CP	1.30000	01/10/03	50,000,000.00	49,998,194.44	0.00	BNY	SSB
NTRD	CPD	01/10/03	54993	PREF RECEIVABLES FDG CORP CP	1.28000	02/13/03	50,000,000.00	49,939,555.56	0.00	BNY	SSB
NTRD	CPD	01/10/03	54994	UBS FINANCE (DELAWARE) INC CP	1.22000	01/13/03	50,000,000.00	49,994,916.67	0.00	BNY	MLCO
NTRD	CPD	01/10/03	54995	UBS FINANCE (DELAWARE) INC CP	1.22000	01/13/03	50,000,000.00	49,994,916.67	0.00	BNY	MLCO
NTRD	CPD	01/10/03	54996	UBS FINANCE (DELAWARE) INC CP	1.22000	01/13/03	50,000,000.00	49,994,916.67	0.00	BNY	BA
NTRD	CPD	01/10/03	54997	UBS FINANCE (DELAWARE) INC CP	1.22000	01/13/03	50,000,000.00	49,994,916.67	0.00	BNY	BA
NTRD	CPD	01/10/03	54998	UBS FINANCE (DELAWARE) INC CP	1.22000	01/13/03	20,000,000.00	19,997,966.67	0.00	BNY	BA
NTRD	CPD	01/13/03	55007	MS-DEAN WITTER & CO CP	1.28000	02/20/03	50,000,000.00	49,932,444.44	0.00	BNY	MS
NTRD	CPD	01/13/03	55008	SHEFFIELD RECEIVABLES CORP CP	1.28000	02/12/03	50,000,000.00	49,946,666.67	0.00	BNY	MS
NTRD	CPD	01/13/03	55009	PREF RECEIVABLES FDG CORP CP	1.28000	02/14/03	29,000,000.00	28,967,004.44	0.00	BNY	MLCO
NTRD	CPD	01/13/03	55010	CAFECO CP	1.27000	02/14/03	50,000,000.00	49,943,555.56	0.00	BNY	GS
NTRD	CPD	01/13/03	55011	VARIABLE FUNDING CAP CORP CP	1.28000	01/27/03	50,000,000.00	49,975,111.11	0.00	BNY	MS
NTRD	CPD	01/13/03	55015	CORP RECEIVABLES CORP CP	1.25000	01/14/03	22,000,000.00	21,999,236.11	0.00	BNY	SSB
NTRD	CPD	01/13/03	55016	CAFECO CP	1.27000	02/19/03	50,000,000.00	49,934,736.11	0.00	BNY	GS
NTRD	CPD	01/14/03	55023	VARIABLE FUNDING CAP CORP CP	1.28000	02/11/03	50,000,000.00	49,950,222.22	0.00	BNY	MS
NTRD	CPD	01/14/03	55024	SHEFFIELD RECEIVABLES CORP CP	1.28000	02/12/03	44,340,000.00	44,294,280.53	0.00	BNY	MS
NTRD	CPD	01/14/03	55025	CAFECO CP	1.28000	02/19/03	50,000,000.00	49,936,000.00	0.00	BNY	CSFB
NTRD	CPD	01/14/03	55038	SSB HLDGS INC CP	1.26000	01/17/03	50,000,000.00	49,994,750.00	0.00	BNY	SSB
NTRD	CPD	01/15/03	55042	BEAR STEARNS CO INC CP	1.29000	02/14/03	50,000,000.00	49,946,250.00	0.00	BNY	BEAR
NTRD	CPD	01/15/03	55049	UBS FINANCE (DELAWARE) INC CP	1.28000	01/16/03	50,000,000.00	49,998,222.22	0.00	BNY	MLCO
NTRD	CPD	01/15/03	55050	UBS FINANCE (DELAWARE) INC CP	1.28000	01/16/03	45,000,000.00	44,998,400.00	0.00	BNY	MLCO
NTRD	CPD	01/16/03	55065	CORP RECEIVABLES CORP CP	1.26000	02/13/03	50,000,000.00	49,951,000.00	0.00	BNY	SSB
NTRD	CPD	01/16/03	55067	VARIABLE FUNDING CAP CORP CP	1.27000	01/28/03	50,000,000.00	49,978,833.33	0.00	BNY	MS
NTRD	CPD	01/17/03	55076	SSB HLDGS INC CP	1.26000	02/06/03	19,110,000.00	19,096,623.00	0.00	BNY	SSB
NTRD	CPD	01/17/03	55077	CORP RECEIVABLES CORP CP	1.26000	02/14/03	50,000,000.00	49,951,000.00	0.00	BNY	SSB
NTRD	CPD	01/17/03	55078	BEAR STEARNS CO INC CP	1.27000	02/20/03	50,000,000.00	49,940,027.78	0.00	BNY	BEAR
NTRD	CPD	01/17/03	55079	PREF RECEIVABLES FDG CORP CP	1.26000	02/19/03	25,795,000.00	25,765,206.78	0.00	BNY	BCMI

Los Angeles County Treasurer
 Investment Transaction Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period January 1, 2003 to January 31, 2003
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	01/21/03	55102	VARIABLE FUNDING CAP CORP CP	1.27000	02/21/03	50,000,000.00	49,945,319.44	0.00	BNY	MLCO
NTRD	CPD	01/21/03	55103	CAFCO CP	1.27000	02/27/03	50,000,000.00	49,934,736.11	0.00	BNY	1BOS
NTRD	CPD	01/21/03	55104	UBS FINANCE (DELAWARE) INC CP	1.26000	01/22/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/21/03	55105	UBS FINANCE (DELAWARE) INC CP	1.26000	01/22/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/21/03	55106	UBS FINANCE (DELAWARE) INC CP	1.26000	01/22/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/21/03	55107	UBS FINANCE (DELAWARE) INC CP	1.26000	01/22/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/21/03	55108	UBS FINANCE (DELAWARE) INC CP	1.26000	01/22/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/21/03	55109	PREF RECEIVABLES FDG CORP CP	1.27000	02/24/03	50,000,000.00	49,940,027.78	0.00	BNY	BCMI
NTRD	CPD	01/21/03	55110	CORP RECEIVABLES CORP CP	1.26000	02/13/03	13,550,000.00	13,539,092.25	0.00	BNY	SSB
NTRD	CPD	01/22/03	55116	PREF RECEIVABLES FDG CORP CP	1.26000	01/28/03	39,960,000.00	39,951,608.40	0.00	BNY	MLCO
NTRD	CPD	01/22/03	55117	SHEFFIELD RECEIVABLES CORP CP	1.27000	01/27/03	39,000,000.00	38,993,120.83	0.00	BNY	MS
NTRD	CPD	01/22/03	55118	UBS FINANCE (DELAWARE) INC CP	1.26000	01/23/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/22/03	55119	UBS FINANCE (DELAWARE) INC CP	1.26000	01/23/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/22/03	55120	UBS FINANCE (DELAWARE) INC CP	1.26000	01/23/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/22/03	55121	UBS FINANCE (DELAWARE) INC CP	1.26000	01/23/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/22/03	55122	UBS FINANCE (DELAWARE) INC CP	1.26000	01/23/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/22/03	55123	BEAR STEARNS CO INC CP	1.27000	02/20/03	50,000,000.00	49,948,847.22	0.00	BNY	BEAR
NTRD	CPD	01/23/03	55141	VARIABLE FUNDING CAP CORP CP	1.27000	02/19/03	50,000,000.00	49,952,375.00	0.00	BNY	MS
NTRD	CPD	01/23/03	55143	PREF RECEIVABLES FDG CORP CP	1.26000	02/25/03	50,000,000.00	49,942,250.00	0.00	BNY	BCMI
NTRD	CPD	01/23/03	55144	VARIABLE FUNDING CAP CORP CP	1.27000	02/07/03	50,000,000.00	49,973,541.67	0.00	BNY	MS
NTRD	CPD	01/23/03	55147	CORP RECEIVABLES CORP CP	1.25000	02/20/03	50,000,000.00	49,951,388.89	0.00	BNY	SSB
NTRD	CPD	01/23/03	55148	MS-DEAN WITTER & CO CP	1.25000	02/21/03	50,000,000.00	49,949,652.78	0.00	BNY	MS
NTRD	CPD	01/23/03	55149	CORP RECEIVABLES CORP CP	1.25000	02/20/03	20,000,000.00	19,980,555.56	0.00	BNY	SSB
NTRD	CPD	01/24/03	55157	EMERSON ELECTRIC CO CP	1.23000	02/18/03	40,000,000.00	39,965,833.33	0.00	BNY	MS
NTRD	CPD	01/24/03	55158	BAYER CORP CP	1.26000	03/10/03	49,000,000.00	48,922,825.00	0.00	BNY	MS
NTRD	CPD	01/24/03	55159	SSB HLDGS INC CP	1.24000	02/03/03	50,000,000.00	49,982,777.78	0.00	BNY	SSB
NTRD	CPD	01/24/03	55160	SSB HLDGS INC CP	1.24000	02/03/03	50,000,000.00	49,982,777.78	0.00	BNY	SSB
NTRD	CPD	01/24/03	55162	CORP RECEIVABLES CORP CP	1.25000	02/28/03	21,605,000.00	21,578,743.92	0.00	BNY	MLCO
NTRD	CPD	01/24/03	55165	EMERSON ELECTRIC CO CP	1.23000	02/18/03	31,155,000.00	31,128,388.44	0.00	BNY	BA
NTRD	CPD	01/27/03	55175	VARIABLE FUNDING CAP CORP CP	1.25000	02/10/03	50,000,000.00	49,975,694.44	0.00	BNY	MS
NTRD	CPD	01/27/03	55176	SHEFFIELD RECEIVABLES CORP CP	1.25000	02/03/03	39,000,000.00	38,990,520.83	0.00	BNY	MS
NTRD	CPD	01/27/03	55178	CORP RECEIVABLES CORP CP	1.24000	02/20/03	50,000,000.00	49,958,666.67	0.00	BNY	SSB
NTRD	CPD	01/27/03	55179	PREF RECEIVABLES FDG CORP CP	1.26000	02/21/03	50,000,000.00	49,956,250.00	0.00	BNY	SSB
NTRD	CPD	01/27/03	55180	SSB HLDGS INC CP	1.25000	02/05/03	50,000,000.00	49,984,375.00	0.00	BNY	SSB
NTRD	CPD	01/27/03	55181	UBS FINANCE (DELAWARE) INC CP	1.25000	01/28/03	50,000,000.00	49,998,263.89	0.00	BNY	MLCO
NTRD	CPD	01/27/03	55182	UBS FINANCE (DELAWARE) INC CP	1.25000	01/28/03	50,000,000.00	49,998,263.89	0.00	BNY	MLCO
NTRD	CPD	01/27/03	55194	CORP RECEIVABLES CORP CP	1.24000	02/20/03	17,000,000.00	16,985,946.67	0.00	BNY	SSB
NTRD	CPD	01/28/03	55205	VARIABLE FUNDING CAP CORP CP	1.26000	02/11/03	50,000,000.00	49,975,500.00	0.00	BNY	MS
NTRD	CPD	01/28/03	55206	UBS FINANCE (DELAWARE) INC CP	1.26000	01/29/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO
NTRD	CPD	01/28/03	55207	UBS FINANCE (DELAWARE) INC CP	1.26000	01/29/03	50,000,000.00	49,998,250.00	0.00	BNY	MLCO

Los Angeles County Treasurer
 Investment Transaction Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period January 1, 2003 to January 31, 2003
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	01/29/03	55218	SSB HLDGS INC CP	1.25000	02/14/03	50,000,000.00	49,972,222.22	0.00	BANK	SSB
NTRD	CPD	01/29/03	55219	CORP RECEIVABLES CORP CP	1.24000	02/13/03	10,000,000.00	9,994,833.33	0.00	BNY	SSB
NTRD	CPD	01/29/03	55236	CORP RECEIVABLES CORP CP	1.25000	01/30/03	27,000,000.00	26,999,062.50	0.00	BNY	SSB
NTRD	CPD	01/30/03	55241	PREF RECEIVABLES FDG CORP CP	1.26000	02/13/03	38,890,000.00	38,870,943.90	0.00	BNY	MLCO
NTRD	CPD	01/30/03	55243	PREF RECEIVABLES FDG CORP CP	1.26000	02/07/03	30,000,000.00	29,991,600.00	0.00	BNY	SSB
NTRD	CPD	01/30/03	55244	GANNETT CO CP	1.24000	02/14/03	25,000,000.00	24,987,083.33	0.00	BNY	BA
NTRD	CPD	01/30/03	55253	KOCH INDUSTRIES INC CP	1.24000	02/14/03	50,000,000.00	49,974,166.67	0.00	BNY	GS
NTRD	CPD	01/30/03	55254	KOCH INDUSTRIES INC CP	1.24000	02/14/03	50,000,000.00	49,974,166.67	0.00	BNY	MS
NTRD	CPD	01/31/03	55266	UBS FINANCE (DELAWARE) INC CP	1.32000	02/03/03	50,000,000.00	49,994,500.00	0.00	BNY	MLCO
NTRD	CPD	01/31/03	55267	UBS FINANCE (DELAWARE) INC CP	1.32000	02/03/03	50,000,000.00	49,994,500.00	0.00	BNY	MLCO
NTRD	CPD	01/31/03	55268	UBS FINANCE (DELAWARE) INC CP	1.32000	02/03/03	50,000,000.00	49,994,500.00	0.00	BNY	MLCO
NTRD	CPD	01/31/03	55269	ALCOA INC CP	1.24000	02/14/03	25,000,000.00	24,987,944.44	0.00	BNY	GS
CPD Total							5,165,373,000.00	5,162,618,505.70	0.00		
NTRD	CPI	01/02/03	54876	GE CAPITAL CORP CP	1.31000	01/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/02/03	54877	GE CAPITAL CORP CP	1.31000	01/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/02/03	54878	GE CAPITAL CORP CP	1.31000	01/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/02/03	54879	GE CAPITAL CORP CP	1.31000	01/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/02/03	54880	GE CAPITAL CORP CP	1.31000	01/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/02/03	54881	GE CAPITAL CORP CP	1.31000	01/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/02/03	54883	AIG FUNDING INC CP	1.29000	01/03/03	48,052,000.00	48,052,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/02/03	54884	GE CAPITAL CORP CP	1.31000	01/03/03	6,560,000.00	6,560,000.00	0.00	BNY	GECC
NTRD	CPI	01/03/03	54890	GE CAPITAL CORP CP	1.25000	01/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/03/03	54891	GE CAPITAL CORP CP	1.25000	01/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/03/03	54892	GE CAPITAL CORP CP	1.25000	01/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/03/03	54893	GE CAPITAL CORP CP	1.25000	01/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/03/03	54894	GE CAPITAL CORP CP	1.25000	01/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/03/03	54901	AMERICAN GEN FINANCE CORP CP	1.25000	01/10/03	16,055,000.00	16,055,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/03/03	54903	AMEX CREDIT CORP CP	1.25000	01/17/03	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	01/06/03	54914	GE CAPITAL CORP CP	1.25000	01/07/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/06/03	54915	GE CAPITAL CORP CP	1.25000	01/07/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/06/03	54916	GE CAPITAL CORP CP	1.25000	01/07/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/06/03	54917	GE CAPITAL CORP CP	1.25000	01/07/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/06/03	54918	GE CAPITAL CORP CP	1.25000	01/07/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/06/03	54919	GE CAPITAL CORP CP	1.25000	01/07/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/06/03	54931	AMEX CREDIT CORP CP	1.27000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	01/06/03	54932	AMERICAN GEN FINANCE CORP CP	1.22000	01/07/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/06/03	54933	AMERICAN GEN FINANCE CORP CP	1.22000	01/07/03	31,600,000.00	31,600,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/07/03	54944	AMERICAN GEN FINANCE CORP CP	1.25000	01/16/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/07/03	54949	GE CAPITAL CORP CP	1.19000	01/08/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
 Investment Transaction Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period January 1, 2003 to January 31, 2003
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	01/07/03	54950	GE CAPITAL CORP CP	1.19000	01/08/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/07/03	54951	GE CAPITAL CORP CP	1.19000	01/08/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/07/03	54952	GE CAPITAL CORP CP	1.19000	01/08/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/07/03	54958	GE CAPITAL CORP CP	1.19000	01/08/03	34,827,000.00	34,827,000.00	0.00	BNY	GECC
NTRD	CPI	01/08/03	54969	AMERICAN GEN FINANCE CORP CP	1.22000	01/15/03	8,550,000.00	8,550,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/08/03	54970	GE CAPITAL CORP CP	1.20000	01/09/03	25,349,000.00	25,349,000.00	0.00	BNY	GECC
NTRD	CPI	01/09/03	54972	GE CAPITAL CORP CP	1.28000	01/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/09/03	54973	GE CAPITAL CORP CP	1.28000	01/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/09/03	54974	GE CAPITAL CORP CP	1.28000	01/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/09/03	54975	GE CAPITAL CORP CP	1.28000	01/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/09/03	54976	GE CAPITAL CORP CP	1.28000	01/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/09/03	54977	GE CAPITAL CORP CP	1.28000	01/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/09/03	54979	AMERICAN GEN FINANCE CORP CP	1.25000	01/24/03	16,475,000.00	16,475,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/09/03	54980	AIG FUNDING INC CP	1.25000	01/10/03	29,344,000.00	29,344,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/09/03	54981	CITICORP CP	1.20000	02/21/03	6,100,000.00	6,100,000.00	0.00	BNY	CITICORP
NTRD	CPI	01/10/03	54987	GE CAPITAL CORP CP	1.23000	01/13/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/10/03	54988	GE CAPITAL CORP CP	1.23000	01/13/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/10/03	54989	GE CAPITAL CORP CP	1.23000	01/13/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/10/03	54990	GE CAPITAL CORP CP	1.23000	01/13/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/10/03	54991	GE CAPITAL CORP CP	1.23000	01/13/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/10/03	54992	GE CAPITAL CORP CP	1.23000	01/13/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/10/03	54999	GE CAPITAL CORP CP	1.23000	01/13/03	5,871,000.00	5,871,000.00	0.00	BNY	GECC
NTRD	CPI	01/13/03	55001	GE CAPITAL CORP CP	1.27000	01/14/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/13/03	55002	GE CAPITAL CORP CP	1.27000	01/14/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/13/03	55003	GE CAPITAL CORP CP	1.27000	01/14/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/13/03	55004	GE CAPITAL CORP CP	1.27000	01/14/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/13/03	55005	GE CAPITAL CORP CP	1.27000	01/14/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/13/03	55006	GE CAPITAL CORP CP	1.27000	01/14/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/13/03	55013	AMEX CREDIT CORP CP	1.26000	02/05/03	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	01/14/03	55029	CHEVRON TEXACO CORP CP	1.27000	01/31/03	12,000,000.00	12,000,000.00	0.00	BNY	CHVRTEX
NTRD	CPI	01/14/03	55030	AMEX CREDIT CORP CP	1.26000	01/28/03	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	01/14/03	55031	GE CAPITAL CORP CP	1.24000	01/15/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/14/03	55032	GE CAPITAL CORP CP	1.24000	01/15/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/14/03	55033	GE CAPITAL CORP CP	1.24000	01/15/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/14/03	55034	GE CAPITAL CORP CP	1.24000	01/15/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/14/03	55035	GE CAPITAL CORP CP	1.24000	01/15/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/14/03	55036	GE CAPITAL CORP CP	1.24000	01/15/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/14/03	55039	AIG FUNDING INC CP	1.25000	01/28/03	12,000,000.00	12,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/14/03	55040	GE CAPITAL CORP CP	1.24000	01/15/03	18,280,000.00	18,280,000.00	0.00	BNY	GECC
NTRD	CPI	01/15/03	55043	GE CAPITAL CORP CP	1.30000	01/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transaction Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2003 to January 31, 2003
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	01/15/03	55044	GE CAPITAL CORP CP	1.30000	01/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/15/03	55045	GE CAPITAL CORP CP	1.30000	01/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/15/03	55046	GE CAPITAL CORP CP	1.30000	01/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/15/03	55047	GE CAPITAL CORP CP	1.30000	01/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/15/03	55048	GE CAPITAL CORP CP	1.30000	01/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/15/03	55051	AMERICAN GEN FINANCE CORP CP	1.27000	01/27/03	19,225,000.00	19,225,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/15/03	55052	AIG FUNDING INC CP	1.26000	01/16/03	30,775,000.00	30,775,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/15/03	55053	GE CAPITAL CORP CP	1.27000	01/22/03	3,740,000.00	3,740,000.00	0.00	BNY	GECC
NTRD	CPI	01/15/03	55054	GE CAPITAL CORP CP	1.30000	01/16/03	26,061,000.00	26,061,000.00	0.00	BNY	GECC
NTRD	CPI	01/16/03	55057	GE CAPITAL CORP CP	1.26000	01/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/16/03	55058	GE CAPITAL CORP CP	1.26000	01/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/16/03	55059	GE CAPITAL CORP CP	1.26000	01/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/16/03	55060	GE CAPITAL CORP CP	1.26000	01/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/16/03	55061	AMERICAN GEN FINANCE CORP CP	1.25000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/16/03	55062	GE CAPITAL CORP CP	1.26000	01/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/16/03	55063	GE CAPITAL CORP CP	1.26000	01/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/16/03	55064	GE CAPITAL CORP CP	1.26000	01/17/03	45,094,000.00	45,094,000.00	0.00	BNY	GECC
NTRD	CPI	01/17/03	55080	GE CAPITAL CORP CP	1.20000	01/21/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/17/03	55081	GE CAPITAL CORP CP	1.20000	01/21/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/17/03	55082	GE CAPITAL CORP CP	1.20000	01/21/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/17/03	55083	GE CAPITAL CORP CP	1.20000	01/21/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/17/03	55084	GE CAPITAL CORP CP	1.20000	01/21/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/17/03	55085	GE CAPITAL CORP CP	1.20000	01/21/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/17/03	55086	AMERICAN GEN FINANCE CORP CP	1.17000	01/21/03	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/17/03	55087	AMERICAN GEN FINANCE CORP CP	1.17000	01/21/03	26,910,000.00	26,910,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/17/03	55088	AIG FUNDING INC CP	1.17000	01/21/03	38,080,000.00	38,080,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/17/03	55094	GE CAPITAL CORP CP	1.20000	01/21/03	30,144,000.00	30,144,000.00	0.00	BNY	GECC
NTRD	CPI	01/21/03	55096	GE CAPITAL CORP CP	1.27000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/21/03	55097	GE CAPITAL CORP CP	1.27000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/21/03	55098	GE CAPITAL CORP CP	1.27000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/21/03	55099	GE CAPITAL CORP CP	1.27000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/21/03	55100	GE CAPITAL CORP CP	1.27000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/21/03	55101	GE CAPITAL CORP CP	1.27000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/21/03	55111	AMEX CREDIT CORP CP	1.25000	02/05/03	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	01/21/03	55112	AMERICAN GEN FINANCE CORP CP	1.23000	01/22/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/21/03	55113	AMERICAN GEN FINANCE CORP CP	1.23000	01/22/03	48,800,000.00	48,800,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/21/03	55114	GE CAPITAL CORP CP	1.27000	01/22/03	21,248,000.00	21,248,000.00	0.00	BNY	GECC
NTRD	CPI	01/22/03	55124	AMERICAN GEN FINANCE CORP CP	1.26000	02/21/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/22/03	55125	GE CAPITAL CORP CP	1.27000	01/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/22/03	55126	GE CAPITAL CORP CP	1.27000	01/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transaction Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2003 to January 31, 2003
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	01/22/03	55127	GE CAPITAL CORP CP	1.27000	01/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/22/03	55128	GE CAPITAL CORP CP	1.27000	01/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/22/03	55129	GE CAPITAL CORP CP	1.27000	01/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/22/03	55130	GE CAPITAL CORP CP	1.27000	01/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/22/03	55131	AMERICAN GEN FINANCE CORP CP	1.26000	02/24/03	7,420,000.00	7,420,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/22/03	55132	AIG FUNDING INC CP	1.25000	02/18/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/22/03	55133	AIG FUNDING INC CP	1.23000	01/23/03	20,085,000.00	20,085,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/22/03	55134	GE CAPITAL CORP CP	1.27000	01/23/03	48,582,000.00	48,582,000.00	0.00	BNY	GECC
NTRD	CPI	01/23/03	55135	GE CAPITAL CORP CP	1.29000	01/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/23/03	55136	GE CAPITAL CORP CP	1.29000	01/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/23/03	55137	GE CAPITAL CORP CP	1.29000	01/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/23/03	55138	GE CAPITAL CORP CP	1.29000	01/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/23/03	55139	GE CAPITAL CORP CP	1.29000	01/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/23/03	55140	GE CAPITAL CORP CP	1.29000	01/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/23/03	55145	AMEX CREDIT CORP CP	1.25000	02/06/03	25,000,000.00	25,000,000.00	0.00	BNY	AMEX
NTRD	CPI	01/23/03	55150	GE CAPITAL CORP CP	1.29000	01/24/03	31,923,000.00	31,923,000.00	0.00	BNY	GECC
NTRD	CPI	01/24/03	55161	AMERICAN GEN FINANCE CORP CP	1.25000	02/24/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/24/03	55163	GE CAPITAL CORP CP	1.20000	01/27/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/24/03	55164	GE CAPITAL CORP CP	1.20000	01/27/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/24/03	55166	AMERICAN GEN FINANCE CORP CP	1.25000	02/24/03	12,800,000.00	12,800,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/24/03	55167	AIG FUNDING INC CP	1.23500	02/26/03	23,350,000.00	23,350,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/24/03	55168	GE CAPITAL CORP CP	1.20000	01/27/03	30,234,000.00	30,234,000.00	0.00	BNY	GECC
NTRD	CPI	01/27/03	55169	GE CAPITAL CORP CP	1.27000	01/28/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/27/03	55170	GE CAPITAL CORP CP	1.27000	01/28/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/27/03	55171	GE CAPITAL CORP CP	1.27000	01/28/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/27/03	55172	GE CAPITAL CORP CP	1.27000	01/28/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/27/03	55173	GE CAPITAL CORP CP	1.27000	01/28/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/27/03	55174	GE CAPITAL CORP CP	1.27000	01/28/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/27/03	55177	AMEX CREDIT CORP CP	1.24000	02/04/03	25,000,000.00	25,000,000.00	0.00	BNY	AMEX
NTRD	CPI	01/27/03	55191	GE CAPITAL CORP CP	1.27000	01/28/03	34,101,000.00	34,101,000.00	0.00	BNY	GECC
NTRD	CPI	01/27/03	55192	AMERICAN GEN FINANCE CORP CP	1.23000	01/28/03	6,180,000.00	6,180,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/27/03	55193	AIG FUNDING INC CP	1.23000	01/28/03	29,760,000.00	29,760,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/28/03	55199	GE CAPITAL CORP CP	1.29000	01/29/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/28/03	55200	GE CAPITAL CORP CP	1.29000	01/29/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/28/03	55201	GE CAPITAL CORP CP	1.29000	01/29/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/28/03	55202	GE CAPITAL CORP CP	1.29000	01/29/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/28/03	55203	GE CAPITAL CORP CP	1.29000	01/29/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/28/03	55204	GE CAPITAL CORP CP	1.29000	01/29/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/28/03	55208	AMERICAN GEN FINANCE CORP CP	1.23000	01/29/03	42,420,000.00	42,420,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/28/03	55209	AIG FUNDING INC CP	1.23000	01/29/03	37,580,000.00	37,580,000.00	0.00	BNY	AIGFDG

Los Angeles County Treasurer
Investment Transaction Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2003 to January 31, 2003
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	01/28/03	55210	GE CAPITAL CORP CP	1.29000	01/29/03	32,988,000.00	32,988,000.00	0.00	BNY	GECC
NTRD	CPI	01/29/03	55217	AMEX CREDIT CORP CP	1.24000	02/14/03	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	01/29/03	55220	GE CAPITAL CORP CP	1.25000	01/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/29/03	55221	GE CAPITAL CORP CP	1.25000	01/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/29/03	55222	GE CAPITAL CORP CP	1.25000	01/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/29/03	55223	GE CAPITAL CORP CP	1.25000	01/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/29/03	55224	GE CAPITAL CORP CP	1.25000	01/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/29/03	55225	GE CAPITAL CORP CP	1.25000	01/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/29/03	55233	AMERICAN GEN FINANCE CORP CP	1.22000	01/30/03	12,830,000.00	12,830,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/29/03	55234	AMERICAN GEN FINANCE CORP CP	1.24000	02/14/03	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/29/03	55235	AIG FUNDING INC CP	1.22000	01/30/03	22,490,000.00	22,490,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/29/03	55237	GE CAPITAL CORP CP	1.25000	01/30/03	42,985,000.00	42,985,000.00	0.00	BNY	GECC
NTRD	CPI	01/30/03	55242	AIG FUNDING INC CP	1.25000	02/13/03	38,850,000.00	38,850,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/30/03	55245	AMERICAN GEN FINANCE CORP CP	1.27000	01/31/03	33,190,000.00	33,190,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/30/03	55246	AIG FUNDING INC CP	1.27000	01/31/03	16,810,000.00	16,810,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/30/03	55247	GE CAPITAL CORP CP	1.28000	01/31/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/30/03	55248	GE CAPITAL CORP CP	1.28000	01/31/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/30/03	55249	GE CAPITAL CORP CP	1.28000	01/31/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/30/03	55250	GE CAPITAL CORP CP	1.28000	01/31/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/30/03	55251	GE CAPITAL CORP CP	1.28000	01/31/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/30/03	55252	GE CAPITAL CORP CP	1.28000	01/31/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/30/03	55255	GE CAPITAL CORP CP	1.28000	01/31/03	43,248,000.00	43,248,000.00	0.00	BNY	GECC
NTRD	CPI	01/31/03	55260	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/31/03	55261	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/31/03	55262	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/31/03	55263	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/31/03	55264	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/31/03	55265	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01/31/03	55270	AMERICAN GEN FINANCE CORP CP	1.29000	02/03/03	7,155,000.00	7,155,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/31/03	55271	AIG FUNDING INC CP	1.29000	02/03/03	40,845,000.00	40,845,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01/31/03	55272	GE CAPITAL CORP CP	1.32000	02/03/03	31,548,000.00	31,548,000.00	0.00	BNY	GECC
CPI Total							7,608,514,000.00	7,608,514,000.00	0.00		
NTRD	FFCB	01/07/03	54803	FFCB 2.64 (CALLABLE)	2.64000	07/07/05	42,155,000.00	42,142,353.50	0.00	BNY	MISC
NTRD	FFCB	01/21/03	55019	FFCB 2.33 (CALLABLE)	2.33000	01/21/05	50,000,000.00	49,950,000.00	0.00	BNY	GCM
NTRD	FFCB	01/24/03	55020	FFCB 2.35 (CALLABLE)	2.35000	01/24/05	27,275,000.00	27,248,270.50	0.00	BNY	CIBCWM
NTRD	FFCB	01/28/03	55196	FFCB 2.33 (CALLABLE)	2.33000	01/21/05	18,000,000.00	18,013,500.00	8,155.00	BNY	CIBCWM
FFCB Total							137,430,000.00	137,354,124.00	8,155.00		
NTRD	FHLB	01/10/03	54909	FHLB 1.60 (CALLABLE)	1.60000	02/03/04	50,000,000.00	50,000,000.00	0.00	BNY	DBAG

Los Angeles County Treasurer
Investment Transaction Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2003 to January 31, 2003
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLB	01/22/03	54885	FHLB 2.00 (CALLABLE)	2.00000	10/22/04	50,000,000.00	49,968,750.00	0.00	BNY	CIBCWMC
NTRD	FHLB	01/22/03	54886	FHLB 2.00 (CALLABLE)	2.00000	10/22/04	6,000,000.00	5,996,250.00	0.00	BNY	CIBCWMC
FHLB Total							<u>106,000,000.00</u>	<u>105,965,000.00</u>	<u>0.00</u>		
NTRD	FHLM	01/10/03	54982	FHLMC 3.60 (CALLABLE)	3.60000	01/28/05	22,590,000.00	22,847,751.90	363,699.00	BNY	MISC
NTRD	FHLM	01/24/03	54939	FHLMC 2.415 (CALLABLE)	2.41500	01/24/05	50,000,000.00	50,000,000.00	0.00	BNY	GS
NTRD	FHLM	01/28/03	54942	FHLMC 2.375 (CALLABLE)	2.37500	01/28/05	50,000,000.00	49,992,187.50	0.00	BNY	SSB
FHLM Total							<u>122,590,000.00</u>	<u>122,839,939.40</u>	<u>363,699.00</u>		
NTRD	FNMA	01/07/03	54887	FNMA 1.55 (CALLABLE)	1.55000	02/03/04	50,000,000.00	49,997,500.00	0.00	BNY	GCFI
NTRD	FNMA	01/21/03	54911	FNMA 2.33 (CALLABLE)	2.33000	01/21/05	50,000,000.00	50,000,000.00	0.00	BNY	RED
NTRD	FNMA	01/21/03	54912	FNMA 2.30 (CALLABLE)	2.30000	01/21/05	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	FNMA	01/21/03	54913	FNMA 2.33 (CALLABLE)	2.33000	01/21/05	50,000,000.00	50,000,000.00	0.00	BNY	RV
NTRD	FNMA	01/22/03	54910	FNMA 2.125 (CALLABLE)	2.12500	10/22/04	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	FNMA	01/24/03	54938	FNMA 2.40 (CALLABLE)	2.40000	01/24/05	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	FNMA	01/28/03	54941	FNMA 2.42 (CALLABLE)	2.42000	01/28/05	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
FNMA Total							<u>350,000,000.00</u>	<u>349,997,500.00</u>	<u>0.00</u>		
NTRD	FRAQ	01/28/03	54983	FHLB (CALLABLE)	1.64900	04/28/05	50,000,000.00	50,000,000.00	0.00	BNY	BS
NTRD	FRAQ	01/28/03	54984	FNMA (CALLABLE)	1.74938	04/28/05	50,000,000.00	50,000,000.00	0.00	BNY	MS
FRAQ Total							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
NTRD	MCPN	01/22/03	54889	FNMA 2.375 (CALLABLE)	2.37500	04/22/05	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	MCPN	01/28/03	54940	FHLMC 2.375 (CALLABLE)	2.37500	07/28/05	50,000,000.00	50,000,000.00	0.00	BNY	BCMI
NTRD	MCPN	01/28/03	54960	FHLMC 2.375 (CALLABLE)	2.37500	07/28/05	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	MCPN	01/29/03	54985	FHLB 2.375 (CALLABLE)	2.37500	07/29/05	50,000,000.00	50,000,000.00	0.00	BNY	GS
NTRD	MCPN	01/29/03	54986	FHLMC 2.40 (CALLABLE)	2.40000	07/29/05	50,000,000.00	50,000,000.00	0.00	BNY	BCMI
NTRD	MCPN	01/29/03	55000	FHLMC 2.40 (CALLABLE)	2.40000	07/29/05	50,000,000.00	50,000,000.00	0.00	BNY	BCMI
NTRD	MCPN	01/30/03	55021	FHLB 2.125 (CALLABLE)	2.12500	01/30/06	50,000,000.00	50,000,000.00	0.00	BNY	BCMI
MCPN Total							<u>350,000,000.00</u>	<u>350,000,000.00</u>	<u>0.00</u>		
NTRD	MMF	01/02/03	54888	GOLDMAN SACHS MMF	0.00000	01/16/03	1,006,000.00	1,006,000.00	0.00	TTC	GS
NTRD	MMF	01/15/03	55056	GOLDMAN SACHS MMF	0.00000	01/29/03	1,573,044.00	1,573,044.00	0.00	TTC	GS
MMF Total							<u>2,579,044.00</u>	<u>2,579,044.00</u>	<u>0.00</u>		
NTRD	NCD1	01/06/03	54922	CITIBANK NA CD	1.78000	01/23/03	40,000,000.00	40,008,960.00	148,333.33	BNY	SSB
NTRD	NCD1	01/06/03	54937	CHASE MANHATTAN BK USA NA	1.30000	03/07/03	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	01/13/03	55012	WELLS FARGO BANK NA CD	1.28000	02/21/03	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	NCD1	01/15/03	55055	WELLS FARGO BANK NA CD	1.28000	02/14/03	50,000,000.00	50,000,000.00	0.00	BNY	JPMC
NTRD	NCD1	01/16/03	55066	WELLS FARGO BANK NA CD	1.27000	02/20/03	50,000,000.00	50,000,000.00	0.00	BNY	BA

Los Angeles County Treasurer
 Investment Transaction Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period January 1, 2003 to January 31, 2003
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	NCD1	01/23/03	55146	WELLS FARGO BANK NA CD	1.27000	02/21/03	50,000,000.00	50,000,398.79	3,527.78	BNY	JPM
	NCD1 Total						290,000,000.00	290,009,358.79	151,861.11		
NTRD	NOTE	01/29/03	55211	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,462,890.63	443,197.51	BNY	JPM
NTRD	NOTE	01/29/03	55212	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,462,890.63	443,197.51	BNY	JPM
	NOTE Total						100,000,000.00	100,925,781.26	886,395.02		
NTRD	REPO	01/03/03	54904	REPO FHLB 4.03 08-13-07	1.20000	01/06/03	49,440,000.00	49,440,000.00	0.00	BNY	BA
NTRD	REPO	01/03/03	54905	REPO FHLB 4.03 08-13-07	1.20000	01/06/03	49,440,000.00	49,440,000.00	0.00	BNY	BA
NTRD	REPO	01/03/03	54906	REPO FNMA 4.00 08-15-03	1.20000	01/06/03	34,015,000.00	34,015,000.00	0.00	BNY	BA
NTRD	REPO	01/06/03	54936	REPO FHLB 4.03 08-13-07	1.18000	01/07/03	33,941,000.00	33,941,000.00	0.00	BNY	BA
NTRD	REPO	01/13/03	55017	REPO FHLB D/N 06-27-03	1.20000	01/14/03	48,711,000.00	48,711,000.00	0.00	BNY	BA
NTRD	REPO	01/13/03	55018	REPO FHLB D/N 06-27-03	1.20000	01/14/03	13,849,000.00	13,849,000.00	0.00	BNY	BA
NTRD	REPO	01/16/03	55068	REPO FNMA 3.50 09-27-04	1.27000	01/17/03	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	01/16/03	55069	REPO FNMA 3.50 09-27-04	1.27000	01/17/03	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	01/16/03	55070	REPO FHLMC D/N 06-19-03	1.27000	01/17/03	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	01/16/03	55071	REPO FHLMC D/N 06-19-03	1.27000	01/17/03	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	01/16/03	55072	REPO FHLB D/N 01-24-03	1.27000	01/17/03	34,410,000.00	34,410,000.00	0.00	BNY	MLCO
NTRD	REPO	01/17/03	55089	REPO FHLB 4.125 08-15-03	1.19000	01/21/03	50,675,000.00	50,675,000.00	0.00	BNY	MLCO
NTRD	REPO	01/17/03	55090	REPO FHLB 4.125 08-15-03	1.19000	01/21/03	50,675,000.00	50,675,000.00	0.00	BNY	MLCO
NTRD	REPO	01/17/03	55091	REPO FHLB 4.125 08-15-03	1.19000	01/21/03	50,673,000.00	50,673,000.00	0.00	BNY	MLCO
NTRD	REPO	01/17/03	55092	REPO FNMA 3.50 09-27-04	1.19000	01/21/03	49,018,000.00	49,018,000.00	0.00	BNY	MLCO
NTRD	REPO	01/17/03	55093	REPO FNMA 3.50 09-27-04	1.19000	01/21/03	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	01/27/03	55183	REPO FHLMC 3.00 07-15-04	1.26000	01/28/03	50,123,000.00	50,123,000.00	0.00	BNY	MLCO
NTRD	REPO	01/27/03	55184	REPO FHLMC 3.00 07-15-04	1.26000	01/28/03	50,123,000.00	50,123,000.00	0.00	BNY	MLCO
NTRD	REPO	01/27/03	55185	REPO FHLMC 3.00 07-15-04	1.26000	01/28/03	50,123,000.00	50,123,000.00	0.00	BNY	MLCO
NTRD	REPO	01/27/03	55186	REPO FHLMC 3.00 07-15-04	1.26000	01/28/03	40,097,000.00	40,097,000.00	0.00	BNY	MLCO
NTRD	REPO	01/27/03	55187	REPO FHLB 3.75 04-15-04	1.26000	01/28/03	50,919,000.00	50,919,000.00	0.00	BNY	MLCO
NTRD	REPO	01/27/03	55188	REPO FHLB 3.75 04-15-04	1.26000	01/28/03	8,615,000.00	8,615,000.00	0.00	BNY	MLCO
NTRD	REPO	01/29/03	55228	REPO FHLB 4.50 05-15-03	1.25000	01/30/03	49,939,000.00	49,939,000.00	0.00	BNY	MLCO
NTRD	REPO	01/29/03	55229	REPO FHLB 4.50 05-15-03	1.25000	01/30/03	49,939,000.00	49,939,000.00	0.00	BNY	MLCO
NTRD	REPO	01/29/03	55230	REPO FHLB 4.50 05-15-03	1.25000	01/30/03	49,939,000.00	49,939,000.00	0.00	BNY	MLCO
NTRD	REPO	01/29/03	55231	REPO FHLB 4.50 05-15-03	1.25000	01/30/03	49,938,000.00	49,938,000.00	0.00	BNY	MLCO
NTRD	REPO	01/29/03	55232	REPO FNMA 3.30 07-02-04	1.25000	01/30/03	26,245,000.00	26,245,000.00	0.00	BNY	MLCO
NTRD	REPO	01/30/03	55256	REPO FHLB D/N 04-23-03	1.28000	01/31/03	48,878,000.00	48,878,000.00	0.00	BNY	BA
NTRD	REPO	01/30/03	55257	REPO FHLB D/N 04-23-03	1.28000	01/31/03	47,482,000.00	47,482,000.00	0.00	BNY	BA
NTRD	REPO	01/30/03	55258	REPO FHLMC 4.875 03-15-07	1.28000	01/31/03	13,640,000.00	13,640,000.00	0.00	BNY	BA
NTRD	REPO	01/30/03	55259	REPO FHLMC 5.50 07-15-06	1.28000	01/31/03	2,606,000.00	2,606,000.00	0.00	BNY	BA
	REPO Total						1,298,002,000.00	1,298,002,000.00	0.00		

Los Angeles County Treasurer
 Investment Transaction Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period January 1, 2003 to January 31, 2003
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	01/06/03	54934	CIBC NY CD	1.35000	02/28/03	50,000,000.00	50,003,526.68	76,875.00	BNY	JPM
NTRD	YANK1	01/07/03	54946	ROYAL BK OF SCOTLAND PLC NY CD	1.32000	02/10/03	50,000,000.00	50,001,406.02	7,333.33	BNY	DBAG
NTRD	YANK1	01/07/03	54947	SVENSKA HANDELSBANKEN NY CD	1.32000	02/13/03	50,000,000.00	50,001,406.11	100,833.33	BNY	DBAG
NTRD	YANK1	01/13/03	55014	SVENSKA HANDELSBANKEN NY CD	1.28000	02/13/03	50,000,000.00	50,000,430.09	0.00	BNY	RED
NTRD	YANK1	01/14/03	55037	ROYAL BK OF SCOTLAND PLC NY CD	1.29000	03/17/03	50,000,000.00	50,000,859.22	0.00	BNY	RED
NTRD	YANK1	01/23/03	55142	BK OF MONTREAL CHICAGO CD	1.26000	02/20/03	50,000,000.00	50,000,388.51	0.00	BNY	RED
NTRD	YANK1	01/27/03	55189	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/27/03	50,000,000.00	50,000,430.10	0.00	BNY	RED
NTRD	YANK1	01/27/03	55190	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/26/03	50,000,000.00	50,000,416.24	0.00	BNY	RED
YANK1 Total							400,000,000.00	400,008,862.97	185,041.66		
PSI-NTRD Total							16,262,038,065.56	16,260,204,178.50	1,595,151.79		

Los Angeles County Treasurer
 Investment Transaction Journal
 Purchase Detail Report
 Group: Special Purpose Investments
 For the Period January 1, 2003 to January 31, 2003
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Inc	Bank	Broker
BLPSI	TBIL	01/16/03	55022	UST BILL	1.17890	04/17/03	1,500,000.00	1,495,530.00	0.00	BNY	BA
	TBIL Total						1,500,000.00	1,495,530.00	0.00		
	BLPSI Total						1,500,000.00	1,495,530.00	0.00		
SCAQM	CTDQ	01/15/03	55073	S OF C LAIF	0.00000	12/31/03	178,298.59	178,298.59	0.00	TTC	LAIF
	CTDQ Total						178,298.59	178,298.59	0.00		
	SCAQM Total						178,298.59	178,298.59	0.00		
SLIM	CTDQ	01/15/03	55074	S OF C LAIF	0.00000	12/31/03	64,945.89	64,945.89	0.00	TTC	LAIF
	CTDQ Total						64,945.89	64,945.89	0.00		
	SLIM Total						64,945.89	64,945.89	0.00		
WASIA	CTDQ	01/15/03	55075	S OF C LAIF	0.00000	12/31/03	63,529.28	63,529.28	0.00	TTC	LAIF
	CTDQ Total						63,529.28	63,529.28	0.00		
	WASIA Total						63,529.28	63,529.28	0.00		
SPI Total							1,806,773.76	1,802,303.76	0.00		

Los Angeles County Treasurer
Investment Transaction Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2003 to January 31, 2003
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01/02/03	NTRD	53649	FFCB 2.15 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	4,978.12
01/02/03	NTRD	53650	FFCB 2.45 (CALLABLE)	Call	100.00000	7,550,000.00	7,550,000.00	0.00	7,550,000.00	3,225.59
01/02/03	NTRD	53701	FFCB 2.25 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	140,625.00	25,140,625.00	0.00
01/07/03	NTRD	53698	FFCB 3.04 (CALLABLE)	Call	100.00000	28,050,000.00	28,050,000.00	213,180.00	28,263,180.00	7,872.74
01/08/03	NTRD	53725	FFCB 2.39 (CALLABLE)	Call	100.00000	12,725,000.00	12,725,000.00	0.00	12,725,000.00	0.00
01/22/03	NTRD	53745	FFCB 2.29 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	286,250.00	50,286,250.00	0.00
FFCB Total						148,325,000.00	148,325,000.00	640,055.00	148,965,055.00	16,076.45
01/21/03	NTRD	53727	FHLMC 2.20 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	275,000.00	50,275,000.00	0.00
FHLMC Total						50,000,000.00	50,000,000.00	275,000.00	50,275,000.00	0.00
01/01/03	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	17,059.50	17,048.84	0.00	17,048.84	-8.55
FHLMC PARTICIPATION CERTIF Total						17,059.50	17,048.84	0.00	17,048.84	-8.55
01/03/03	NTRD	54888	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,006,000.00	1,006,000.00	0.00	1,006,000.00	0.00
01/16/03	NTRD	55056	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,573,044.00	1,573,044.00	0.00	1,573,044.00	0.00
GOLDMAN SACHS MMF Total						2,579,044.00	2,579,044.00	0.00	2,579,044.00	0.00
01/15/03	NTRD	53726	FHLMC 2.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/25/03	NTRD	54177	SLMA 2.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	187,500.00	50,187,500.00	0.00
01/25/03	NTRD	54178	SLMA 2.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	187,500.00	50,187,500.00	0.00
01/25/03	NTRD	54212	SLMA 2.30 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	191,666.67	50,191,666.67	0.00
01/25/03	NTRD	54216	SLMA 2.30 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	191,666.67	50,191,666.67	0.00
01/25/03	NTRD	54217	SLMA 2.30 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	191,666.67	50,191,666.67	0.00
01/25/03	NTRD	54218	SLMA 2.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	184,375.00	50,184,375.00	0.00
01/25/03	NTRD	54219	SLMA 2.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	184,375.00	50,184,375.00	0.00
MCPN Total						400,000,000.00	400,000,000.00	1,318,750.01	401,318,750.01	0.00
01/25/03	NTRD	53996	SLMA 2.05 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	256,250.00	50,256,250.00	116,803.28
01/25/03	NTRD	53997	SLMA 2.40 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	236,666.67	50,236,666.67	0.00
01/25/03	NTRD	53998	SLMA 2.40 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	236,666.67	50,236,666.67	0.00
SLMA Total						150,000,000.00	150,000,000.00	729,583.34	150,729,583.34	116,803.28
PSI-NTRD Total						750,921,103.50	750,921,092.84	2,963,388.35	753,884,481.19	132,871.18

Los Angeles County Treasurer
Investment Transaction Journal
Sales Detail Report
Group: Special Purpose Investments
For the Period January 1, 2003 to January 31, 2003
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01/02/03	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,254.16	1,254.16	1,092.90	2,347.06	0.00
01/02/03	GF	15247	FLYING TRIANGLE 1ST	Call	100.00000	524.86	524.86	360.25	885.11	0.00
01/02/03	GF	15858	FLYING TRIANGLE 1ST	Call	100.00000	292.02	292.02	209.05	501.07	0.00
01/02/03	GF	17270	FLYING TRIANGLE 1ST	Call	100.00000	1,157.09	1,157.09	902.01	2,059.10	0.00
01/06/03	GF	2822	FLYING TRIANGLE LOAN	Call	100.00000	949.26	949.26	811.82	1,761.08	0.00
01/06/03	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	299.35	299.35	314.65	614.00	0.00
01/09/03	GF	14688	FLYING TRIANGLE 1ST	Call	100.00000	2,197.14	2,197.14	793.90	2,991.04	0.00
01/10/03	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	694.54	694.54	754.67	1,449.21	0.00
01/10/03	GF	17795	FLYING TRIANGLE 1ST	Call	100.00000	402.71	402.71	366.90	769.61	0.00
FLYING TRIANGLE Total						7,771.13	7,771.13	5,606.15	13,377.28	0.00
01/06/03	GF	2538	ABALONE COVE LOAN	Call	100.00000	1,154.39	1,154.39	179.19	1,333.58	0.00
01/10/03	GF	1865	ABALONE COVE LOAN	Call	100.00000	164.04	164.04	9.24	173.28	0.00
01/10/03	GF	1865	ABALONE COVE LOAN	Call	100.00000	200.00	200.00	0.00	200.00	0.00
ABALONE COVE Total						1,518.43	1,518.43	188.43	1,706.86	0.00
01/02/03	GF	7563	CI BOND 2608 7.0	Call	100.00000	9,618.88	9,618.88	1,142.53	10,761.41	0.00
CI BOND Total						9,618.88	9,618.88	1,142.53	10,761.41	0.00
GENERAL FUND Total						18,908.44	18,908.44	6,937.11	25,845.55	0.00
01/22/03	LACC1	48410	SSB MASTER REPO AGREEMENT	Sell	100.00000	40,751,248.00	40,751,248.00	107,566.32	40,858,814.32	0.00
SSB MASTER REPO AGREEMENT Total						40,751,248.00	40,751,248.00	107,566.32	40,858,814.32	0.00
LACC1 Total						40,751,248.00	40,751,248.00	107,566.32	40,858,814.32	0.00
SPI Total						40,770,156.44	40,770,156.44	114,503.43	40,884,659.87	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value by Maturity
As of January 31, 2003
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	995,000,738.23	995,965,912.00	965,173.77	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	99,910,444.46	99,912,420.00	1,975.54	0.00	0.00	0.00
Commercial Paper	3,572,518,237.30	3,572,410,366.68	(107,870.62)	0.00	0.00	0.00
Governments	704,875,031.38	707,546,875.00	2,671,843.62	5,667,798.68	5,972,455.02	304,656.34
Agencies	6,430,250,733.80	6,451,919,506.39	21,668,772.59	10,586,520.64	10,747,539.09	161,018.45
Municipals	28,856,468.07	28,856,468.07	0.00	5,545,554.30	5,548,707.40	3,153.10
Corp. & Deposit Notes	254,930,090.48	255,199,822.04	269,731.56	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	464,793,752.00	464,793,752.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	138,076,380.33	138,076,380.33	0.00
TOTAL	<u>\$12,086,341,743.72</u>	<u>\$12,111,811,370.18</u>	<u>\$25,469,626.46</u>	<u>\$624,670,005.95</u>	<u>\$625,138,833.84</u>	<u>\$468,827.89</u>

Market Pricing Policies and Source:

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.24% of the PSI portfolio.

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	55226	BK OF AMERICA NA BA	1.24000	02/27/03	50,000,000.00	49,955,222.23	49,956,210.00
PSI	NTRD	BA	55227	BK OF AMERICA NA BA	1.24000	02/27/03	50,000,000.00	49,955,222.23	49,956,210.00
		BA Total					100,000,000.00	99,910,444.46	99,912,420.00
PSI	NTRD	BAN	54350	LACCAL BANS	1.73400	06/30/05	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	CNFL	53970	DEUTSCHE BK FINANCIAL FRN	1.46000	12/12/03	30,000,000.00	30,009,875.07	30,036,300.00
		CNFL Total					30,000,000.00	30,009,875.07	30,036,300.00
PSI	NTRD	CNFM	49574	CITIGROUP INC FRN	1.60875	03/09/04	37,222,000.00	37,255,100.51	37,297,188.44
PSI	NTRD	CNFM	51159	GECC FRN	1.53500	03/15/05	25,000,000.00	25,005,430.17	24,994,500.00
		CNFM Total					62,222,000.00	62,260,530.68	62,291,688.44
PSI	NTRD	CNFX	50061	SSB HLDGS INC NOTE	6.75000	02/15/03	12,640,000.00	12,659,684.73	12,658,833.60
PSI	NTRD	CNFX	51650	BK OF AMERICA NA BANK NOTE	2.50000	04/25/03	50,000,000.00	50,000,000.00	50,122,000.00
		CNFX Total					62,640,000.00	62,659,684.73	62,780,833.60
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	18,656,873.21	18,656,873.21	18,656,873.21
PSI	NTRD	COP1	52946	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	6,707.47	6,707.47	6,707.47
PSI	NTRD	COP1	52963	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	434.34	434.34	434.34
PSI	NTRD	COP1	52993	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	16,028.53	16,028.53	16,028.53
PSI	NTRD	COP1	53048	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,583.72	1,583.72	1,583.72
PSI	NTRD	COP1	53078	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,151.46	1,151.46	1,151.46
PSI	NTRD	COP1	53079	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	511.93	511.93	511.93
PSI	NTRD	COP1	53091	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	4,318.93	4,318.93	4,318.93
PSI	NTRD	COP1	53122	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	882.04	882.04	882.04
PSI	NTRD	COP1	53163	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	475.58	475.58	475.58
PSI	NTRD	COP1	53226	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	837.13	837.13	837.13
PSI	NTRD	COP1	53239	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,737.27	1,737.27	1,737.27
PSI	NTRD	COP1	53257	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,028.06	1,028.06	1,028.06
PSI	NTRD	COP1	53331	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,608.58	1,608.58	1,608.58
PSI	NTRD	COP1	53370	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,155.97	1,155.97	1,155.97
PSI	NTRD	COP1	53397	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,745.86	1,745.86	1,745.86
PSI	NTRD	COP1	53418	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	669.04	669.04	669.04
PSI	NTRD	COP1	53456	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	775.97	775.97	775.97
PSI	NTRD	COP1	53514	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	202.42	202.42	202.42
PSI	NTRD	COP1	53528	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	592.79	592.79	592.79
PSI	NTRD	COP1	53577	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,468.31	1,468.31	1,468.31
PSI	NTRD	COP1	53591	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	212.33	212.33	212.33
PSI	NTRD	COP1	53644	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	21,759.14	21,759.14	21,759.14
PSI	NTRD	COP1	53676	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,062.50	1,062.50	1,062.50
PSI	NTRD	COP1	53694	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,506.52	2,506.52	2,506.52

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	53712	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	462.92	462.92	462.92
PSI	NTRD	COP1	53761	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	607.75	607.75	607.75
PSI	NTRD	COP1	53786	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	455.60	455.60	455.60
PSI	NTRD	COP1	53813	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,332.46	1,332.46	1,332.46
PSI	NTRD	COP1	53829	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	49,585.81	49,585.81	49,585.81
PSI	NTRD	COP1	53843	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,128.16	1,128.16	1,128.16
PSI	NTRD	COP1	53864	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,074.10	1,074.10	1,074.10
PSI	NTRD	COP1	53881	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	112.75	112.75	112.75
PSI	NTRD	COP1	53892	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,609.61	2,609.61	2,609.61
PSI	NTRD	COP1	53898	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	984.91	984.91	984.91
PSI	NTRD	COP1	53903	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	379.29	379.29	379.29
PSI	NTRD	COP1	53991	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,510.43	1,510.43	1,510.43
PSI	NTRD	COP1	54010	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,017.91	1,017.91	1,017.91
PSI	NTRD	COP1	54029	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,456.96	1,456.96	1,456.96
PSI	NTRD	COP1	54192	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,318.46	3,318.46	3,318.46
PSI	NTRD	COP1	54233	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	577.22	577.22	577.22
PSI	NTRD	COP1	54286	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	669.92	669.92	669.92
PSI	NTRD	COP1	54328	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,559.49	3,559.49	3,559.49
PSI	NTRD	COP1	54388	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	530.08	530.08	530.08
PSI	NTRD	COP1	54412	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	486.15	486.15	486.15
PSI	NTRD	COP1	54453	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	626.47	626.47	626.47
PSI	NTRD	COP1	54471	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,067.39	1,067.39	1,067.39
PSI	NTRD	COP1	54486	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,367.17	1,367.17	1,367.17
PSI	NTRD	COP1	54518	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	684.05	684.05	684.05
PSI	NTRD	COP1	54715	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	675.08	675.08	675.08
PSI	NTRD	COP1	54762	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	911.48	911.48	911.48
PSI	NTRD	COP1	54800	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,666.67	1,666.67	1,666.67
PSI	NTRD	COP1	54814	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,060.12	2,060.12	2,060.12
PSI	NTRD	COP1	54908	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,340.73	3,340.73	3,340.73
PSI	NTRD	COP1	54959	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	39,836.21	39,836.21	39,836.21
PSI	NTRD	COP1	54971	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,087.38	1,087.38	1,087.38
PSI	NTRD	COP1	55095	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,428.16	3,428.16	3,428.16
PSI	NTRD	COP1	55115	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	829.27	829.27	829.27
PSI	NTRD	COP1	55195	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	479.83	479.83	479.83
PSI	NTRD	COP1	55238	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	218.98	218.98	218.98
COP1 Total							18,856,468.07	18,856,468.07	18,856,468.07
PSI	NTRD	CPD	54839	PREF RECEIVABLES FDG CORP CP	1.35000	02/07/03	25,500,000.00	25,494,262.50	25,493,290.95
PSI	NTRD	CPD	54850	PFIZER INC CP	1.28000	02/27/03	25,951,000.00	25,927,009.74	25,929,071.41
PSI	NTRD	CPD	54851	PFIZER INC CP	1.28000	02/26/03	2,735,000.00	2,732,568.89	2,732,772.34
PSI	NTRD	CPD	54874	PFIZER INC CP	1.26000	03/03/03	9,573,000.00	9,562,948.35	9,562,118.66
PSI	NTRD	CPD	54875	SHEFFIELD RECEIVABLES CORP CP	1.31000	02/03/03	41,515,000.00	41,511,978.63	41,510,362.77
PSI	NTRD	CPD	54895	CAFCO CP	1.29000	02/13/03	50,000,000.00	49,978,500.00	49,979,135.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	54896	CORP RECEIVABLES CORP CP	1.29000	02/04/03	50,000,000.00	49,994,625.00	49,992,055.00
PSI	NTRD	CPD	54897	MS DEAN WITTER & CO CP	1.30000	02/03/03	50,000,000.00	49,996,388.89	49,993,790.00
PSI	NTRD	CPD	54898	MS DEAN WITTER & CO CP	1.30000	02/10/03	50,000,000.00	49,983,750.00	49,981,805.50
PSI	NTRD	CPD	54899	VARIABLE FUNDING CAP CORP CP	1.29000	02/18/03	50,000,000.00	49,969,541.67	49,967,750.00
PSI	NTRD	CPD	54902	COCA COLA CO CP	1.25000	02/24/03	36,495,000.00	36,465,854.69	36,463,855.17
PSI	NTRD	CPD	54907	CORP RECEIVABLES CORP CP	1.28000	02/04/03	10,462,000.00	10,460,884.05	10,460,337.59
PSI	NTRD	CPD	54921	SHEFFIELD RECEIVABLES CORP CP	1.30000	02/04/03	50,000,000.00	49,994,583.33	49,992,885.00
PSI	NTRD	CPD	54945	BEAR STEARNS CO INC CP	1.28000	02/03/03	50,000,000.00	49,996,444.44	49,993,790.00
PSI	NTRD	CPD	54961	VARIABLE FUNDING CAP CORP CP	1.29000	02/06/03	50,000,000.00	49,991,041.67	49,988,580.00
PSI	NTRD	CPD	54962	PREF RECEIVABLES FDG CORP CP	1.29000	02/11/03	50,000,000.00	49,982,083.33	49,979,900.00
PSI	NTRD	CPD	54993	PREF RECEIVABLES FDG CORP CP	1.28000	02/13/03	50,000,000.00	49,978,666.67	49,976,430.00
PSI	NTRD	CPD	55007	MS-DEAN WITTER & CO CP	1.28000	02/20/03	50,000,000.00	49,966,222.22	49,963,611.00
PSI	NTRD	CPD	55008	SHEFFIELD RECEIVABLES CORP CP	1.28000	02/12/03	50,000,000.00	49,980,444.45	49,980,665.00
PSI	NTRD	CPD	55009	PREF RECEIVABLES FDG CORP CP	1.28000	02/14/03	29,000,000.00	28,986,595.55	28,985,320.20
PSI	NTRD	CPD	55010	CAFCO CP	1.27000	02/14/03	50,000,000.00	49,977,069.45	49,977,610.00
PSI	NTRD	CPD	55016	CAFCO CP	1.27000	02/19/03	50,000,000.00	49,968,250.00	49,969,970.00
PSI	NTRD	CPD	55023	VARIABLE FUNDING CAP CORP CP	1.28000	02/11/03	50,000,000.00	49,982,222.22	49,979,900.00
PSI	NTRD	CPD	55024	SHEFFIELD RECEIVABLES CORP CP	1.28000	02/12/03	44,340,000.00	44,322,658.13	44,322,853.72
PSI	NTRD	CPD	55025	CAFCO CP	1.28000	02/19/03	50,000,000.00	49,968,000.00	49,969,970.00
PSI	NTRD	CPD	55042	BEAR STEARNS CO INC CP	1.29000	02/14/03	50,000,000.00	49,976,708.33	49,974,690.00
PSI	NTRD	CPD	55065	CORP RECEIVABLES CORP CP	1.26000	02/13/03	50,000,000.00	49,979,430.00	49,976,430.00
PSI	NTRD	CPD	55076	SSB HLDGS INC CP	1.26000	02/06/03	19,110,000.00	19,106,655.75	19,105,635.28
PSI	NTRD	CPD	55077	CORP RECEIVABLES CORP CP	1.26000	02/14/03	50,000,000.00	49,977,250.00	49,974,690.00
PSI	NTRD	CPD	55078	BEAR STEARNS CO INC CP	1.27000	02/20/03	50,000,000.00	49,966,486.11	49,964,275.00
PSI	NTRD	CPD	55079	PREF RECEIVABLES FDG CORP CP	1.26000	02/19/03	25,795,000.00	25,778,749.15	25,777,464.56
PSI	NTRD	CPD	55102	VARIABLE FUNDING CAP CORP CP	1.27000	02/21/03	50,000,000.00	49,964,722.22	49,962,540.00
PSI	NTRD	CPD	55103	CAFCO CP	1.27000	02/27/03	50,000,000.00	49,954,138.89	49,957,750.00
PSI	NTRD	CPD	55109	PREF RECEIVABLES FDG CORP CP	1.27000	02/24/03	50,000,000.00	49,959,430.56	49,957,330.00
PSI	NTRD	CPD	55110	CORP RECEIVABLES CORP CP	1.26000	02/13/03	13,550,000.00	13,544,309.00	13,543,612.53
PSI	NTRD	CPD	55123	BEAR STEARNS CO INC CP	1.27000	02/20/03	50,000,000.00	49,966,486.11	49,964,275.00
PSI	NTRD	CPD	55141	VARIABLE FUNDING CAP CORP CP	1.27000	02/19/03	50,000,000.00	49,968,250.00	49,966,010.00
PSI	NTRD	CPD	55143	PREF RECEIVABLES FDG CORP CP	1.26000	02/25/03	50,000,000.00	49,958,000.00	49,955,595.00
PSI	NTRD	CPD	55144	VARIABLE FUNDING CAP CORP CP	1.27000	02/07/03	50,000,000.00	49,989,416.67	49,986,845.00
PSI	NTRD	CPD	55147	CORP RECEIVABLES CORP CP	1.25000	02/20/03	50,000,000.00	49,967,013.89	49,964,275.00
PSI	NTRD	CPD	55148	MS-DEAN WITTER & CO CP	1.25000	02/21/03	50,000,000.00	49,965,277.78	49,962,540.00
PSI	NTRD	CPD	55149	CORP RECEIVABLES CORP CP	1.25000	02/20/03	20,000,000.00	19,986,805.56	19,985,710.00
PSI	NTRD	CPD	55157	EMERSON ELECTRIC CO CP	1.23000	02/18/03	40,000,000.00	39,976,766.66	39,977,200.00
PSI	NTRD	CPD	55158	BAYER CORP CP	1.26000	03/10/03	49,000,000.00	48,936,545.00	48,939,127.30
PSI	NTRD	CPD	55159	SSB HLDGS INC CP	1.24000	02/03/03	50,000,000.00	49,996,555.56	49,993,790.00
PSI	NTRD	CPD	55160	SSB HLDGS INC CP	1.24000	02/03/03	50,000,000.00	49,996,555.56	49,993,790.00
PSI	NTRD	CPD	55162	CORP RECEIVABLES CORP CP	1.25000	02/28/03	21,605,000.00	21,584,745.31	21,582,818.79
PSI	NTRD	CPD	55165	EMERSON ELECTRIC CO CP	1.23000	02/18/03	31,155,000.00	31,136,904.14	31,137,241.65
PSI	NTRD	CPD	55175	VARIABLE FUNDING CAP CORP CP	1.25000	02/10/03	50,000,000.00	49,984,375.00	49,981,635.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	55176	SHEFFIELD RECEIVABLES CORP CP	1.25000	02/03/03	39,000,000.00	38,997,291.67	38,995,643.70
PSI	NTRD	CPD	55178	CORP RECEIVABLES CORP CP	1.24000	02/20/03	50,000,000.00	49,967,277.78	49,964,275.00
PSI	NTRD	CPD	55179	PREF RECEIVABLES FDG CORP CP	1.26000	02/21/03	50,000,000.00	49,965,000.00	49,962,540.00
PSI	NTRD	CPD	55180	SSB HLDGS INC CP	1.25000	02/05/03	50,000,000.00	49,993,055.56	49,990,315.00
PSI	NTRD	CPD	55194	CORP RECEIVABLES CORP CP	1.24000	02/20/03	17,000,000.00	16,988,874.45	16,987,853.50
PSI	NTRD	CPD	55205	VARIABLE FUNDING CAP CORP CP	1.26000	02/11/03	50,000,000.00	49,982,500.00	49,979,900.00
PSI	NTRD	CPD	55218	SSB HLDGS INC CP	1.25000	02/14/03	50,000,000.00	49,977,430.55	49,974,527.50
PSI	NTRD	CPD	55219	CORP RECEIVABLES CORP CP	1.24000	02/13/03	10,000,000.00	9,995,866.66	9,995,286.00
PSI	NTRD	CPD	55241	PREF RECEIVABLES FDG CORP CP	1.26000	02/13/03	38,890,000.00	38,873,666.20	38,871,667.25
PSI	NTRD	CPD	55243	PREF RECEIVABLES FDG CORP CP	1.26000	02/07/03	30,000,000.00	29,993,700.00	29,992,107.00
PSI	NTRD	CPD	55244	GANNETT CO CP	1.24000	02/14/03	25,000,000.00	24,988,805.55	24,987,345.00
PSI	NTRD	CPD	55253	KOCH INDUSTRIES INC CP	1.24000	02/14/03	50,000,000.00	49,977,611.11	49,977,610.00
PSI	NTRD	CPD	55254	KOCH INDUSTRIES INC CP	1.24000	02/14/03	50,000,000.00	49,977,611.11	49,977,610.00
PSI	NTRD	CPD	55266	UBS FINANCE (DELAWARE) INC CP	1.32000	02/03/03	50,000,000.00	49,996,333.33	49,992,665.00
PSI	NTRD	CPD	55267	UBS FINANCE (DELAWARE) INC CP	1.32000	02/03/03	50,000,000.00	49,996,333.33	49,992,665.00
PSI	NTRD	CPD	55268	UBS FINANCE (DELAWARE) INC CP	1.32000	02/03/03	50,000,000.00	49,996,333.33	49,992,665.00
PSI	NTRD	CPD	55269	ALCOA INC CP	1.24000	02/14/03	25,000,000.00	24,988,805.55	24,987,345.00
CPD Total							2,730,676,000.00	2,729,450,237.30	2,729,355,119.37
PSI	NTRD	CPI	54981	CITICORP CP	1.20000	02/21/03	6,100,000.00	6,100,000.00	6,099,575.99
PSI	NTRD	CPI	55013	AMEX CREDIT CORP CP	1.26000	02/05/03	50,000,000.00	50,000,000.00	49,999,723.50
PSI	NTRD	CPI	55111	AMEX CREDIT CORP CP	1.25000	02/05/03	50,000,000.00	50,000,000.00	49,999,654.00
PSI	NTRD	CPI	55124	AMERICAN GEN FINANCE CORP CP	1.26000	02/21/03	50,000,000.00	50,000,000.00	49,998,277.50
PSI	NTRD	CPI	55131	AMERICAN GEN FINANCE CORP CP	1.26000	02/24/03	7,420,000.00	7,420,000.00	7,419,708.54
PSI	NTRD	CPI	55132	AIG FUNDING INC CP	1.25000	02/18/03	50,000,000.00	50,000,000.00	49,998,270.00
PSI	NTRD	CPI	55145	AMEX CREDIT CORP CP	1.25000	02/06/03	25,000,000.00	25,000,000.00	24,999,792.75
PSI	NTRD	CPI	55161	AMERICAN GEN FINANCE CORP CP	1.25000	02/24/03	50,000,000.00	50,000,000.00	49,997,702.50
PSI	NTRD	CPI	55166	AMERICAN GEN FINANCE CORP CP	1.25000	02/24/03	12,800,000.00	12,800,000.00	12,799,411.84
PSI	NTRD	CPI	55167	AIG FUNDING INC CP	1.23500	02/26/03	23,350,000.00	23,350,000.00	23,348,586.16
PSI	NTRD	CPI	55177	AMEX CREDIT CORP CP	1.24000	02/04/03	25,000,000.00	25,000,000.00	24,999,833.75
PSI	NTRD	CPI	55217	AMEX CREDIT CORP CP	1.24000	02/14/03	50,000,000.00	50,000,000.00	49,998,456.50
PSI	NTRD	CPI	55234	AMERICAN GEN FINANCE CORP CP	1.24000	02/14/03	25,000,000.00	25,000,000.00	24,999,228.25
PSI	NTRD	CPI	55242	AIG FUNDING INC CP	1.25000	02/13/03	38,850,000.00	38,850,000.00	38,849,026.03
PSI	NTRD	CPI	55260	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	55261	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	55262	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	55263	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	55264	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	55265	GE CAPITAL CORP CP	1.32000	02/03/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	55270	AMERICAN GEN FINANCE CORP CP	1.29000	02/03/03	7,155,000.00	7,155,000.00	7,155,000.00
PSI	NTRD	CPI	55271	AIG FUNDING INC CP	1.29000	02/03/03	40,845,000.00	40,845,000.00	40,845,000.00
PSI	NTRD	CPI	55272	GE CAPITAL CORP CP	1.32000	02/03/03	31,548,000.00	31,548,000.00	31,548,000.00
CPI Total							843,068,000.00	843,068,000.00	843,055,247.31

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CSSU	53852	WELLS FARGO BK NA BK NOTE	2.25000	10/28/04	50,000,000.00	50,000,000.00	50,045,500.00
PSI	NTRD	CSSU	53853	WELLS FARGO BK NA BK NOTE	2.25000	10/28/04	50,000,000.00	50,000,000.00	50,045,500.00
CSSU Total							100,000,000.00	100,000,000.00	100,091,000.00
PSI	NTRD	FFCB	47770	FFCB 5.00	5.00000	02/03/03	20,000,000.00	20,000,400.64	20,000,000.00
PSI	NTRD	FFCB	47945	FFCB 5.00	5.00000	02/03/03	25,000,000.00	25,000,902.50	25,000,000.00
PSI	NTRD	FFCB	47975	FFCB 5.65	5.65000	02/07/03	10,000,000.00	10,002,219.80	10,004,900.00
PSI	NTRD	FFCB	48019	FFCB 4.65	4.65000	06/05/03	20,020,000.00	20,037,672.48	20,251,481.25
PSI	NTRD	FFCB	48055	FFCB 5.00	5.00000	02/03/03	11,000,000.00	11,000,470.10	11,000,000.00
PSI	NTRD	FFCB	48556	FFCB 4.375	4.37500	05/01/03	14,000,000.00	14,005,589.66	14,109,375.00
PSI	NTRD	FFCB	48568	FFCB 4.25	4.25000	07/01/03	35,000,000.00	34,991,597.03	35,437,500.00
PSI	NTRD	FFCB	48569	FFCB 4.25	4.25000	07/01/03	25,000,000.00	24,993,997.88	25,312,500.00
PSI	NTRD	FFCB	48570	FFCB 4.25	4.25000	07/01/03	25,000,000.00	24,994,996.30	25,312,500.00
PSI	NTRD	FFCB	48583	FFCB 4.25	4.25000	07/01/03	25,000,000.00	24,994,042.55	25,312,500.00
PSI	NTRD	FFCB	50818	FFCB 4.25	4.25000	07/01/03	42,700,000.00	42,962,312.13	43,233,750.00
PSI	NTRD	FFCB	50891	FFCB 2.30	2.30000	03/03/03	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	FFCB	51017	FFCB 4.375	4.37500	05/01/03	50,000,000.00	50,206,501.19	50,390,625.00
PSI	NTRD	FFCB	51174	FFCB 5.00	5.00000	02/03/03	50,000,000.00	50,006,238.10	50,000,000.00
PSI	NTRD	FFCB	51659	FFCB 4.375	4.37500	05/01/03	17,755,000.00	17,835,632.65	17,893,710.94
PSI	NTRD	FFCB	53188	FFCB 3.00 (CALLABLE)	3.00000	12/03/04	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FFCB	53777	FFCB 2.50 (CALLABLE)	2.50000	01/10/05	33,000,000.00	32,995,557.98	33,051,562.50
PSI	NTRD	FFCB	54254	FFCB 2.03 (CALLABLE)	2.03000	05/27/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FFCB	54255	FFCB 2.03 (CALLABLE)	2.03000	05/27/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FFCB	54489	FFCB 2.08 (CALLABLE)	2.08000	07/06/04	50,000,000.00	50,000,000.00	50,140,625.00
PSI	NTRD	FFCB	54564	FFCB 2.00 (CALLABLE)	2.00000	06/18/04	33,500,000.00	33,487,391.48	33,533,500.00
PSI	NTRD	FFCB	54565	FFCB 2.00 (CALLABLE)	2.00000	06/18/04	50,000,000.00	50,000,000.00	50,050,000.00
PSI	NTRD	FFCB	54803	FFCB 2.64 (CALLABLE)	2.64000	07/07/05	42,155,000.00	42,142,700.17	42,220,867.19
PSI	NTRD	FFCB	55019	FFCB 2.33 (CALLABLE)	2.33000	01/21/05	50,000,000.00	49,950,752.39	50,093,750.00
PSI	NTRD	FFCB	55020	FFCB 2.35 (CALLABLE)	2.35000	01/24/05	27,275,000.00	27,248,563.03	27,334,664.06
PSI	NTRD	FFCB	55196	FFCB 2.33 (CALLABLE)	2.33000	01/21/05	18,000,000.00	18,013,425.41	18,033,750.00
FFCB Total							874,405,000.00	874,870,963.47	877,858,185.94
PSI	NTRD	FHLB	48132	FHLB 4.50	4.50000	05/15/03	50,000,000.00	50,036,432.31	50,453,125.00
PSI	NTRD	FHLB	48361	FHLB 6.00	6.00000	02/18/03	25,000,000.00	25,016,562.08	25,046,875.00
PSI	NTRD	FHLB	49185	FHLB 4.50	4.50000	05/15/03	25,000,000.00	25,096,998.36	25,226,562.50
PSI	NTRD	FHLB	49217	FHLB 5.86	5.86000	05/27/03	5,500,000.00	5,547,439.56	5,580,781.25
PSI	NTRD	FHLB	49254	FHLB 3.77 (CALLABLE)	3.77000	04/15/04	17,240,000.00	17,242,590.48	17,687,162.50
PSI	NTRD	FHLB	49592	FHLB 3.00 (CALLABLE)	3.00000	11/20/03	50,000,000.00	50,000,000.00	50,671,875.00
PSI	NTRD	FHLB	49593	FHLB 3.00 (CALLABLE)	3.00000	12/26/03	39,000,000.00	38,996,802.00	39,572,812.50
PSI	NTRD	FHLB	49672	FHLB 2.875	2.87500	11/28/03	7,500,000.00	7,499,518.41	7,596,093.75
PSI	NTRD	FHLB	49685	FHLB 3.50 (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,491,972.63	27,253,593.75
PSI	NTRD	FHLB	49686	FHLB 3.00 (CALLABLE)	3.00000	05/28/04	50,000,000.00	50,000,000.00	50,843,750.00
PSI	NTRD	FHLB	49707	FHLB 3.39 (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	51,343,750.00

Los Angeles County Treasurer
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	49726	FHLB 2.50	2.50000	11/14/03	20,000,000.00	19,977,245.54	20,187,500.00
PSI	NTRD	FHLB	50451	FHLB 4.50	4.50000	05/15/03	25,000,000.00	25,146,704.20	25,226,562.50
PSI	NTRD	FHLB	50831	FHLB 4.50	4.50000	05/15/03	9,835,000.00	9,885,895.15	9,924,129.69
PSI	NTRD	FHLB	53109	FHLB 2.94 (CALLABLE)	2.94000	11/26/04	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	FHLB	53258	FHLB 2.20 (CALLABLE)	2.20000	08/06/03	25,000,000.00	25,011,858.17	25,000,000.00
PSI	NTRD	FHLB	54252	FHLB 2.48 (CALLABLE)	2.48000	11/26/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FHLB	54472	FHLB 2.26	2.26000	12/13/04	38,045,000.00	37,978,544.86	38,152,001.56
PSI	NTRD	FHLB	54487	FHLB 2.00 (CALLABLE)	2.00000	06/17/04	9,000,000.00	9,000,000.00	9,014,062.50
PSI	NTRD	FHLB	54885	FHLB 2.00 (CALLABLE)	2.00000	10/22/04	50,000,000.00	49,969,239.05	50,062,500.00
PSI	NTRD	FHLB	54886	FHLB 2.00 (CALLABLE)	2.00000	10/22/04	6,000,000.00	5,996,308.69	6,007,500.00
PSI	NTRD	FHLB	54909	FHLB 1.60 (CALLABLE)	1.60000	02/03/04	50,000,000.00	50,000,000.00	50,130,000.00
FHLB Total							678,620,000.00	678,894,111.49	685,058,762.50
PSI	NTRD	FHLM	47992	FHLMC 4.75	4.75000	03/15/03	50,000,000.00	50,029,151.97	50,203,125.00
PSI	NTRD	FHLM	47993	FHLMC 4.75	4.75000	03/15/03	50,000,000.00	50,029,168.50	50,203,125.00
PSI	NTRD	FHLM	49207	FHLMC 3.50 (CALLABLE)	3.50000	10/10/03	50,000,000.00	50,000,000.00	50,762,500.00
PSI	NTRD	FHLM	49216	FHLMC 4.50	4.50000	06/15/03	25,000,000.00	25,125,865.81	25,296,875.00
PSI	NTRD	FHLM	49375	FHLMC 3.18 (CALLABLE)	3.18000	10/24/03	50,000,000.00	49,977,311.64	50,685,500.00
PSI	NTRD	FHLM	50844	FHLMC 3.18 (CALLABLE)	3.18000	10/24/03	9,000,000.00	9,000,000.00	9,123,390.00
PSI	NTRD	FHLM	53083	FHLMC 2.81 (CALLABLE)	2.81000	08/13/04	40,954,000.00	41,083,675.12	41,237,401.68
PSI	NTRD	FHLM	53106	FHLMC 3.70 (CALLABLE)	3.70000	06/04/04	10,675,000.00	10,782,240.21	10,753,394.00
PSI	NTRD	FHLM	53145	FHLMC 2.85 (CALLABLE)	2.85000	11/26/04	50,000,000.00	50,000,000.00	50,045,500.00
PSI	NTRD	FHLM	53146	FHLMC 2.85 (CALLABLE)	2.85000	11/26/04	50,000,000.00	50,000,000.00	50,045,500.00
PSI	NTRD	FHLM	53164	FHLMC 2.875 (CALLABLE)	2.87500	02/28/05	20,000,000.00	20,000,000.00	20,158,800.00
PSI	NTRD	FHLM	53187	FHLMC 3.00 (CALLABLE)	3.00000	02/22/05	50,000,000.00	49,938,360.66	50,433,000.00
PSI	NTRD	FHLM	53241	FHLMC 3.00 (CALLABLE)	3.00000	12/10/04	50,000,000.00	49,987,627.74	50,081,500.00
PSI	NTRD	FHLM	53242	FHLMC 3.00 (CALLABLE)	3.00000	12/10/04	10,000,000.00	9,997,525.55	10,016,300.00
PSI	NTRD	FHLM	53279	FHLMC 3.00 (CALLABLE)	3.00000	03/04/05	40,000,000.00	39,993,315.79	40,362,800.00
PSI	NTRD	FHLM	53283	FHLMC 3.00 (CALLABLE)	3.00000	12/10/04	8,625,000.00	8,622,865.78	8,639,058.75
PSI	NTRD	FHLM	53480	FHLMC 4.00 (CALLABLE)	4.00000	12/10/04	9,690,000.00	9,808,352.21	9,777,985.20
PSI	NTRD	FHLM	53762	FHLMC 3.08 (CALLABLE)	3.08000	10/07/05	25,000,000.00	25,027,914.01	25,046,875.00
PSI	NTRD	FHLM	54063	FHLMC 2.21 (CALLABLE)	2.21000	05/14/04	29,050,000.00	29,050,000.00	29,056,391.00
PSI	NTRD	FHLM	54064	FHLMC 2.21 (CALLABLE)	2.21000	05/14/04	25,000,000.00	25,000,000.00	25,005,500.00
PSI	NTRD	FHLM	54204	FHLMC 2.50 (CALLABLE)	2.50000	11/26/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FHLM	54205	FHLMC 2.50 (CALLABLE)	2.50000	11/26/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FHLM	54939	FHLMC 2.415 (CALLABLE)	2.41500	01/24/05	50,000,000.00	50,000,000.00	50,112,500.00
PSI	NTRD	FHLM	54942	FHLMC 2.375 (CALLABLE)	2.37500	01/28/05	50,000,000.00	49,992,230.25	50,113,000.00
PSI	NTRD	FHLM	54982	FHLMC 3.60 (CALLABLE)	3.60000	01/28/05	22,590,000.00	22,840,181.08	22,831,035.30
FHLM Total							875,584,000.00	876,285,786.32	880,053,555.93
PSI	NTRD	FNMA	48555	FNMA 5.75	5.75000	04/15/03	50,000,000.00	50,148,954.76	50,453,125.00
PSI	NTRD	FNMA	50489	FNMA 6.125	6.12500	05/19/03	6,155,000.00	6,219,100.20	6,243,878.20
PSI	NTRD	FNMA	51175	FNMA 4.625	4.62500	05/15/03	50,000,000.00	50,219,365.48	50,484,375.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	51176	FNMA 4.625	4.62500	05/15/03	50,000,000.00	50,220,346.43	50,484,375.00
PSI	NTRD	FNMA	51503	FNMA 4.625	4.62500	05/15/03	50,000,000.00	50,258,417.30	50,484,375.00
PSI	NTRD	FNMA	51660	FNMA 5.00	5.00000	02/14/03	41,269,000.00	41,308,233.62	41,320,586.25
PSI	NTRD	FNMA	51681	FNMA 4.625	4.62500	05/15/03	50,000,000.00	50,299,808.40	50,484,375.00
PSI	NTRD	FNMA	52947	FNMA 4.25 (CALLABLE)	4.25000	02/11/05	25,000,000.00	25,220,535.71	25,015,625.00
PSI	NTRD	FNMA	53024	FNMA 2.30 (CALLABLE)	2.30000	02/12/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FNMA	53056	FNMA 2.81 (CALLABLE)	2.81000	11/26/04	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	FNMA	53081	FNMA 2.84 (CALLABLE)	2.84000	11/26/04	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	FNMA	53082	FNMA 2.83 (CALLABLE)	2.83000	11/26/04	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	FNMA	53084	FNMA 2.70 (CALLABLE)	2.70000	08/20/04	50,000,000.00	50,113,819.43	50,328,125.00
PSI	NTRD	FNMA	53085	FNMA 2.85 (CALLABLE)	2.85000	11/26/04	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	FNMA	53107	FNMA 2.85 (CALLABLE)	2.85000	11/26/04	49,175,000.00	49,115,488.09	49,221,101.56
PSI	NTRD	FNMA	53130	FNMA 2.60 (CALLABLE)	2.60000	08/26/04	46,850,000.00	46,792,719.31	46,879,281.25
PSI	NTRD	FNMA	53240	FNMA 4.20 (CALLABLE)	4.20000	10/29/04	9,045,000.00	9,151,279.65	9,104,357.81
PSI	NTRD	FNMA	53259	FNMA 3.78	3.78000	08/09/04	50,000,000.00	50,446,782.73	50,296,875.00
PSI	NTRD	FNMA	53280	FNMA 3.00 (CALLABLE)	3.00000	03/04/05	47,000,000.00	46,921,460.53	47,058,750.00
PSI	NTRD	FNMA	53481	FNMA 3.95 (CALLABLE)	3.95000	11/22/04	15,000,000.00	15,162,957.92	15,126,562.50
PSI	NTRD	FNMA	54601	FNMA 2.02 (CALLABLE)	2.02000	06/17/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FNMA	54613	FNMA 3.00 (CALLABLE)	3.00000	06/20/05	7,410,000.00	7,410,000.00	7,421,578.13
PSI	NTRD	FNMA	54621	FNMA 3.00 (CALLABLE)	3.00000	06/20/05	32,050,000.00	32,050,000.00	32,100,078.13
PSI	NTRD	FNMA	54801	FNMA 2.50 (CALLABLE)	2.50000	06/30/05	50,000,000.00	50,000,000.00	50,140,625.00
PSI	NTRD	FNMA	54802	FNMA 2.50 (CALLABLE)	2.50000	06/30/05	50,000,000.00	50,000,000.00	50,140,625.00
PSI	NTRD	FNMA	54887	FNMA 1.55 (CALLABLE)	1.55000	02/03/04	50,000,000.00	49,997,659.44	50,015,625.00
PSI	NTRD	FNMA	54910	FNMA 2.125 (CALLABLE)	2.12500	10/22/04	50,000,000.00	50,000,000.00	50,078,125.00
PSI	NTRD	FNMA	54911	FNMA 2.33 (CALLABLE)	2.33000	01/21/05	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	FNMA	54912	FNMA 2.30 (CALLABLE)	2.30000	01/21/05	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	FNMA	54913	FNMA 2.33 (CALLABLE)	2.33000	01/21/05	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	FNMA	54938	FNMA 2.40 (CALLABLE)	2.40000	01/24/05	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FNMA	54941	FNMA 2.42 (CALLABLE)	2.42000	01/28/05	50,000,000.00	50,000,000.00	50,125,000.00
FNMA Total							1,378,954,000.00	1,381,056,929.00	1,383,632,423.83
PSI	NTRD	FRAQ	51802	SLMA (CALLABLE)	1.60250	04/26/04	50,000,000.00	50,000,000.00	50,121,000.00
PSI	NTRD	FRAQ	51803	SLMA (CALLABLE)	1.60250	04/26/04	50,000,000.00	50,000,000.00	50,121,000.00
PSI	NTRD	FRAQ	52758	SLMA (CALLABLE)	1.53250	07/26/04	50,000,000.00	50,005,773.99	49,993,000.00
PSI	NTRD	FRAQ	52778	FHLMC (CALLABLE)	1.52000	07/30/04	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	FRAQ	52828	FHLB (CALLABLE)	1.64750	08/13/04	50,000,000.00	50,000,000.00	50,238,500.00
PSI	NTRD	FRAQ	52873	FHLB (CALLABLE)	1.68031	08/19/04	50,000,000.00	50,000,000.00	50,307,000.00
PSI	NTRD	FRAQ	52898	FHLMC (CALLABLE)	1.67000	08/20/04	50,000,000.00	50,000,000.00	50,218,000.00
PSI	NTRD	FRAQ	52899	FHLMC (CALLABLE)	1.67000	08/20/04	50,000,000.00	50,000,000.00	50,259,000.00
PSI	NTRD	FRAQ	54490	FHLB (CALLABLE)	1.71000	12/17/04	50,000,000.00	50,000,000.00	50,233,000.00
PSI	NTRD	FRAQ	54545	FHLB (CALLABLE)	1.79000	03/23/05	50,000,000.00	50,000,000.00	50,361,000.00
PSI	NTRD	FRAQ	54546	FHLB (CALLABLE)	1.85000	03/23/05	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRAQ	54983	FHLB (CALLABLE)	1.64900	04/28/05	50,000,000.00	50,000,000.00	49,975,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FRAQ	54984	FNMA (CALLABLE)	1.74938	04/28/05	50,000,000.00	50,000,000.00	49,975,000.00
		FRAQ Total					650,000,000.00	650,005,773.99	651,760,875.00
PSI	NTRD	FRAQ2	52733	FHLMC (CALLABLE)	1.91000	02/08/05	50,000,000.00	50,000,000.00	49,971,000.00
PSI	NTRD	FRAQ2	52874	FHLB (CALLABLE)	1.82000	08/22/05	50,000,000.00	50,000,000.00	50,008,500.00
PSI	NTRD	FRAQ2	52896	FHLB	1.70875	08/05/04	50,000,000.00	49,962,311.90	49,995,000.00
		FRAQ2 Total					150,000,000.00	149,962,311.90	149,974,500.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12/01/08	731,356.81	731,267.64	792,132.56
		HLPC Total					731,356.81	731,267.64	792,132.56
PSI	NTRD	MCPN	51016	FHLMC 2.80 (CALLABLE)	2.80000	03/12/04	25,000,000.00	24,972,575.24	25,039,062.50
PSI	NTRD	MCPN	51088	FHLMC 2.80 (CALLABLE)	2.80000	03/12/04	18,450,000.00	18,394,085.90	18,478,828.13
PSI	NTRD	MCPN	51433	FHLMC 3.00 (CALLABLE)	3.00000	04/30/04	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCPN	51504	FHLMC 3.00 (CALLABLE)	3.00000	04/30/04	33,000,000.00	32,996,797.62	33,123,750.00
PSI	NTRD	MCPN	51718	FFCB 3.00 (CALLABLE)	3.00000	05/20/04	50,000,000.00	50,000,000.00	50,218,750.00
PSI	NTRD	MCPN	52827	FHLB 2.50 (CALLABLE)	2.50000	08/13/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCPN	53026	FHLMC 2.15 (CALLABLE)	2.15000	08/20/04	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCPN	53027	FHLMC 2.15 (CALLABLE)	2.15000	08/20/04	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCPN	53108	FHLB 2.35 (CALLABLE)	2.35000	08/27/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	MCPN	53165	FHLMC 2.50 (CALLABLE)	2.50000	02/28/05	50,000,000.00	49,942,839.34	50,031,250.00
PSI	NTRD	MCPN	53166	FHLMC 2.60 (CALLABLE)	2.60000	12/03/04	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	MCPN	53479	FHLMC 2.60 (CALLABLE)	2.60000	12/03/04	8,880,000.00	8,880,000.00	8,888,325.00
PSI	NTRD	MCPN	53763	FHLMC 2.25 (CALLABLE)	2.25000	04/15/05	27,500,000.00	27,500,000.00	27,637,500.00
PSI	NTRD	MCPN	54011	FHLMC 2.60 (CALLABLE)	2.60000	11/12/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCPN	54128	FHLMC 2.25 (CALLABLE)	2.25000	11/19/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCPN	54129	FHLMC 2.25 (CALLABLE)	2.25000	11/19/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCPN	54153	FHLB 2.25 (CALLABLE)	2.25000	11/19/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCPN	54154	FHLB 2.25 (CALLABLE)	2.25000	11/19/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCPN	54253	FHLB 2.30 (CALLABLE)	2.30000	11/26/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	MCPN	54454	FNMA 2.00 (CALLABLE)	2.00000	12/09/04	25,000,000.00	25,000,000.00	25,140,625.00
PSI	NTRD	MCPN	54455	FNMA 2.00 (CALLABLE)	2.00000	12/09/04	25,000,000.00	25,000,000.00	25,140,625.00
PSI	NTRD	MCPN	54457	FHLB 2.50 (CALLABLE)	2.50000	03/11/05	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	MCPN	54488	FHLB 2.50 (CALLABLE)	2.50000	03/17/05	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCPN	54491	FHLB 2.50 (CALLABLE)	2.50000	04/15/05	50,000,000.00	49,981,082.35	50,093,750.00
PSI	NTRD	MCPN	54522	SLMA 2.50 (CALLABLE)	2.50000	04/25/05	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	MCPN	54523	SLMA 2.50 (CALLABLE)	2.50000	04/25/05	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	MCPN	54600	FHLB 2.50 (CALLABLE)	2.50000	03/17/05	2,000,000.00	2,000,000.00	2,002,500.00
PSI	NTRD	MCPN	54728	FHLB 2.00 (CALLABLE)	2.00000	06/27/05	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCPN	54776	FHLB 2.00 (CALLABLE)	2.00000	06/27/05	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCPN	54889	FNMA 2.375 (CALLABLE)	2.37500	04/22/05	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	MCPN	54940	FHLMC 2.375 (CALLABLE)	2.37500	07/28/05	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCPN	54960	FHLMC 2.375 (CALLABLE)	2.37500	07/28/05	50,000,000.00	50,000,000.00	50,062,500.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	54985	FHLB 2.375 (CALLABLE)	2.37500	07/29/05	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCPN	54986	FHLMC 2.40 (CALLABLE)	2.40000	07/29/05	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCPN	55000	FHLMC 2.40 (CALLABLE)	2.40000	07/29/05	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCPN	55021	FHLB 2.125 (CALLABLE)	2.12500	01/30/06	50,000,000.00	50,000,000.00	49,975,000.00
MCPN Total							1,564,830,000.00	1,564,667,380.45	1,567,269,965.63
PSI	NTRD	NCD1	54937	CHASE MANHATTAN BK USA NA CD	1.30000	03/07/03	50,000,000.00	50,000,000.00	50,000,915.00
PSI	NTRD	NCD1	55012	WELLS FARGO BANK NA CD	1.28000	02/21/03	50,000,000.00	50,000,000.00	50,000,560.00
PSI	NTRD	NCD1	55055	WELLS FARGO BANK NA CD	1.28000	02/14/03	50,000,000.00	50,000,000.00	50,000,375.00
PSI	NTRD	NCD1	55066	WELLS FARGO BANK NA CD	1.27000	02/20/03	50,000,000.00	50,000,000.00	50,000,260.00
PSI	NTRD	NCD1	55146	WELLS FARGO BANK NA CD	1.27000	02/21/03	50,000,000.00	50,000,275.03	50,000,280.00
NCD1 Total							250,000,000.00	250,000,275.03	250,002,390.00
PSI	NTRD	NOTE	49703	USTN 3.875	3.87500	06/30/03	50,000,000.00	50,328,000.89	50,546,875.00
PSI	NTRD	NOTE	49704	USTN 3.875	3.87500	06/30/03	50,000,000.00	50,328,000.89	50,546,875.00
PSI	NTRD	NOTE	49705	USTN 3.875	3.87500	06/30/03	50,000,000.00	50,328,000.89	50,546,875.00
PSI	NTRD	NOTE	50830	USTN 4.625	4.62500	02/28/03	50,000,000.00	50,084,597.63	50,125,000.00
PSI	NTRD	NOTE	51542	USTN 4.00	4.00000	04/30/03	50,000,000.00	50,178,713.53	50,343,750.00
PSI	NTRD	NOTE	51543	USTN 4.00	4.00000	04/30/03	50,000,000.00	50,178,713.53	50,343,750.00
PSI	NTRD	NOTE	51656	USTN 3.875	3.87500	06/30/03	50,000,000.00	50,293,045.97	50,546,875.00
PSI	NTRD	NOTE	51657	USTN 3.875	3.87500	06/30/03	50,000,000.00	50,293,045.97	50,546,875.00
PSI	NTRD	NOTE	54413	USTN 3.25	3.25000	12/31/03	50,000,000.00	50,759,862.31	50,906,250.00
PSI	NTRD	NOTE	54414	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,986,369.05	51,218,750.00
PSI	NTRD	NOTE	54431	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,097,843.99	50,468,750.00
PSI	NTRD	NOTE	54432	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,097,843.99	50,468,750.00
PSI	NTRD	NOTE	55211	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,460,496.37	50,468,750.00
PSI	NTRD	NOTE	55212	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,460,496.37	50,468,750.00
NOTE Total							700,000,000.00	704,875,031.38	707,546,875.00
PSI	NTRD	SLMA	49379	SLMA 3.20 (CALLABLE)	3.20000	10/24/03	50,000,000.00	49,983,641.98	50,693,000.00
PSI	NTRD	SLMA	51661	SLMA 2.70	2.70000	04/25/03	25,000,000.00	25,013,453.30	25,085,000.00
PSI	NTRD	SLMA	51662	SLMA 2.70	2.70000	04/25/03	25,200,000.00	25,213,560.92	25,285,680.00
PSI	NTRD	SLMA	51734	SLMA 2.50	2.50000	05/28/03	49,500,000.00	49,489,670.48	49,705,425.00
PSI	NTRD	SLMA	54574	SLMA 5.00	5.00000	06/30/04	50,000,000.00	52,037,941.43	52,375,000.00
PSI	NTRD	SLMA	54575	SLMA 5.00	5.00000	06/30/04	50,000,000.00	52,037,941.43	52,375,000.00
SLMA Total							249,700,000.00	253,776,209.54	255,519,105.00
PSI	NTRD	YANK1	51540	ABN AMRO BK CHICAGO CD	2.68500	04/22/03	50,000,000.00	49,997,837.73	50,156,825.00
PSI	NTRD	YANK1	51541	RABOBANK NY CD	2.70000	04/22/03	50,000,000.00	49,997,838.05	50,158,490.00
PSI	NTRD	YANK1	51641	DEUTSCHE BK AG NY CD	2.50000	04/25/03	45,000,000.00	45,000,000.00	45,127,242.00
PSI	NTRD	YANK1	51679	BK OF MONTREAL CHICAGO CD	2.52000	04/28/03	50,000,000.00	50,002,329.52	50,148,815.00
PSI	NTRD	YANK1	51684	RABOBANK NY CD	2.53000	04/30/03	50,000,000.00	50,001,191.77	50,152,225.00
PSI	NTRD	YANK1	51786	ROYAL BK OF SCOTLAND PLC NY CD	2.49000	05/30/03	50,000,000.00	49,996,808.12	50,214,610.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	54383	LLOYDS TSB BK PLC NY CD	1.31500	02/14/03	50,000,000.00	50,000,085.69	50,001,000.00
PSI	NTRD	YANK1	54934	CIBC NY CD	1.35000	02/28/03	50,000,000.00	50,001,796.61	50,003,375.00
PSI	NTRD	YANK1	54946	ROYAL BK OF SCOTLAND PLC NY CD	1.32000	02/10/03	50,000,000.00	50,000,372.18	50,000,120.00
PSI	NTRD	YANK1	54947	SVENSKA HANDELSBANKEN NY CD	1.32000	02/13/03	50,000,000.00	50,000,456.04	50,000,655.00
PSI	NTRD	YANK1	55014	SVENSKA HANDELSBANKEN NY CD	1.28000	02/13/03	50,000,000.00	50,000,166.49	50,000,345.00
PSI	NTRD	YANK1	55037	ROYAL BK OF SCOTLAND PLC NY CD	1.29000	03/17/03	50,000,000.00	50,000,609.77	50,000,575.00
PSI	NTRD	YANK1	55142	BK OF MONTREAL CHICAGO CD	1.26000	02/20/03	50,000,000.00	50,000,263.63	49,999,990.00
PSI	NTRD	YANK1	55189	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/27/03	50,000,000.00	50,000,360.73	49,999,620.00
PSI	NTRD	YANK1	55190	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/26/03	50,000,000.00	50,000,346.87	49,999,635.00
YANK1 Total							<u>745,000,000.00</u>	<u>745,000,463.20</u>	<u>745,963,522.00</u>
PSI-NTRD Total							12,075,286,824.88	12,086,341,743.72	12,111,811,370.18
PSI-Historical Cost								<u><u>12,104,870,052.77</u></u>	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	Sec ID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AST	BOND	10283	U.S.T. BONDS	10.37500	11/15/12	250,000.00	246,410.64	330,546.88
		BOND Total					250,000.00	246,410.64	330,546.88
	AST Total						250,000.00	246,410.64	330,546.88
SPI	BLPSI	TBIL	53665	UST BILL	1.58000	03/27/03	1,500,000.00	1,496,445.00	1,497,360.00
SPI	BLPSI	TBIL	55022	UST BILL	1.17890	04/17/03	1,500,000.00	1,496,315.93	1,496,325.00
		TBIL Total					3,000,000.00	2,992,760.93	2,993,685.00
	BLPSI-BLP SCHOOLS SELF INS AUTHORITY Total						3,000,000.00	2,992,760.93	2,993,685.00
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	192,839.08	192,839.08	192,839.08
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	193,887.58	193,887.58	193,887.58
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	64,953.97	64,953.97	64,953.97
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	261,041.86	261,041.86	261,041.86
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	172,003.90	172,003.90	172,003.90
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	68,944.09	68,944.09	68,944.09
SPI	GF	1TRD	14688	FLYING TRIANGLE 1ST	5.50000	08/01/12	188,338.55	188,338.55	188,338.55
SPI	GF	1TRD	15247	FLYING TRIANGLE 1ST	5.50000	03/01/13	85,933.53	85,933.53	85,933.53
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07/01/13	49,878.29	49,878.29	49,878.29
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	137,283.51	137,283.51	137,283.51
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04/01/14	215,325.94	215,325.94	215,325.94
SPI	GF	1TRD	17567	FLYING TRIANGLE - SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05/01/14	78,142.75	78,142.75	78,142.75
		1TRD Total					1,971,073.05	1,971,073.05	1,971,073.05
SPI	GF	2TRD	1865	ABALONE COVE LOAN	6.41500	09/01/04	964.84	964.84	964.84
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	29,752.38	29,752.38	29,752.38
		2TRD Total					30,717.22	30,717.22	30,717.22
SPI	GF	LTBD	7563	CI BOND 2608	7.00000	01/02/05	90,554.30	90,554.30	93,707.40
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
		LTBD Total					5,545,554.30	5,545,554.30	5,548,707.40
	GF-GENERAL FUND Total						7,547,344.57	7,547,344.57	7,550,497.67
SPI	LACC1	XREPO	48410	SSB MASTER REPO AGREEMENT	4.52500	06/30/04	464,793,752.00	464,793,752.00	464,793,752.00
		XREPO Total					464,793,752.00	464,793,752.00	464,793,752.00
	LACC1-LA COMMUNITY COLLEGE DISTRICT Total						464,793,752.00	464,793,752.00	464,793,752.00
SPI	LACOE	GIC3	52407	SER A - ACTON-AGUA DULCE USD	2.83300	06/26/03	914,394.38	914,394.38	914,394.38
SPI	LACOE	GIC3	52408	SER A - ALHAMBRA CITY SD	2.83300	06/26/03	5,044,259.69	5,044,259.69	5,044,259.69

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	Sec ID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LACOE	GIC3	52409	SER A - ALHAMBRA CITY HSD	2.83300	06/26/03	5,044,259.69	5,044,259.69	5,044,259.69
SPI	LACOE	GIC3	52410	SER A - BONITA USD	2.83300	06/26/03	1,338,353.59	1,338,353.59	1,338,353.59
SPI	LACOE	GIC3	52411	SER A - BURBANK USD	2.83300	06/26/03	5,044,259.69	5,044,259.69	5,044,259.69
SPI	LACOE	GIC3	52412	SER A - CENTINELA VALLEY USD	2.83300	06/26/03	3,024,692.33	3,024,692.33	3,024,692.33
SPI	LACOE	GIC3	52413	SER A - CERRITOS CCD	2.83300	06/26/03	3,428,605.81	3,428,605.81	3,428,605.81
SPI	LACOE	GIC3	52414	SER A - CITRUS CCD	2.83300	06/26/03	5,044,259.69	5,044,259.69	5,044,259.69
SPI	LACOE	GIC3	52415	SER A - EL MONTE UHSD	2.83300	06/26/03	5,044,259.69	5,044,259.69	5,044,259.69
SPI	LACOE	GIC3	52416	SER A - EL SEGUNDO USD	2.83300	06/26/03	1,414,087.37	1,414,087.37	1,414,087.37
SPI	LACOE	GIC3	52417	SER A - GLENDALE CCD	2.83300	06/26/03	2,534,476.01	2,534,476.01	2,534,476.01
SPI	LACOE	GIC3	52418	SER A - HAWTHORNE SD	2.83300	06/26/03	3,529,584.18	3,529,584.18	3,529,584.18
SPI	LACOE	GIC3	52419	SER A - LA CANADA USD	2.83300	06/26/03	1,530,212.50	1,530,212.50	1,530,212.50
SPI	LACOE	GIC3	52420	SER A - LITTLE LAKE CSD	2.83300	06/26/03	1,005,124.99	1,005,124.99	1,005,124.99
SPI	LACOE	GIC3	52421	SER A - LONG BEACH CCD	2.83300	06/26/03	5,044,259.69	5,044,259.69	5,044,259.69
SPI	LACOE	GIC3	52422	SER A - MANHATTAN BEACH USD	2.83300	06/26/03	3,529,584.18	3,529,584.18	3,529,584.18
SPI	LACOE	GIC3	52423	SER A - MONROVIA USD	2.83300	06/26/03	2,110,838.10	2,110,838.10	2,110,838.10
SPI	LACOE	GIC3	52424	SER A - PALMDALE SD	2.83300	06/26/03	4,093,178.03	4,093,178.03	4,093,178.03
SPI	LACOE	GIC3	52425	SER A - PARAMOUNT USD	2.83300	06/26/03	6,054,043.36	6,054,043.36	6,054,043.36
SPI	LACOE	GIC3	52426	SER A - PASADENA USD	2.83300	06/26/03	7,568,718.88	7,568,718.88	7,568,718.88
SPI	LACOE	GIC3	52427	SER A - REDONDO BEACH USD	2.83300	06/26/03	3,832,519.28	3,832,519.28	3,832,519.28
SPI	LACOE	GIC3	52428	SER A - SANTA MONICA CCD	2.83300	06/26/03	5,044,259.69	5,044,259.69	5,044,259.69
SPI	LACOE	GIC3	52429	SER A - WESTSIDE UNION SD	2.83300	06/26/03	1,868,175.87	1,868,175.87	1,868,175.87
GIC3 Total							83,086,406.69	83,086,406.69	83,086,406.69
LACOE-LA OFFICE OF EDUCATION Total							83,086,406.69	83,086,406.69	83,086,406.69
SPI	MAST	BOND	10524	UST BOND 10.375	10.37500	11/15/12	75,000.00	73,917.43	99,164.06
SPI	MAST	BOND	18810	UST BOND 7.25	7.25000	05/15/16	85,000.00	87,866.77	107,843.75
BOND Total							160,000.00	161,784.20	207,007.81
MAST-MGMT ATTORNEY SETTLEMENT TRUST Total							160,000.00	161,784.20	207,007.81
SPI	PVUSD	NOTE	42438	USTN 5.50	5.50000	02/28/03	504,000.00	503,585.82	505,417.50
NOTE Total							504,000.00	503,585.82	505,417.50
PVUSD-PALOS VERDES PENINSULA USD Total							504,000.00	503,585.82	505,417.50
SPI	SANIT	FFCB	54209	FFCB 3.95	3.95000	10/22/07	240,000.00	240,178.49	242,925.00
SPI	SANIT	FFCB	54211	FFCB 3.95	3.95000	10/22/07	80,000.00	80,022.94	80,975.00
FFCB Total							320,000.00	320,201.43	323,900.00
SPI	SANIT	FHLB	48625	FHLB 5.70 (CALLABLE)	5.70000	07/25/06	135,000.00	135,235.38	137,615.63
SPI	SANIT	FHLB	48627	FHLB 5.125	5.12500	09/15/03	110,000.00	110,548.39	112,646.88
SPI	SANIT	FHLB	48643	FHLB 5.60 (CALLABLE)	5.60000	08/01/06	210,000.00	210,413.05	214,134.38

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	Sec ID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	FHLB	52120	FHLB 5.08 (CALLABLE)	5.08000	06/04/07	160,000.00	161,002.53	167,500.00
SPI	SANIT	FHLB	54130	FHLB 3.875 (CALLABLE)	3.87500	11/13/07	270,000.00	269,959.66	272,615.63
		FHLB Total					885,000.00	887,159.01	904,512.52
SPI	SANIT	FHLM	46998	FHLMC 5.40 (CALLABLE)	5.40000	04/11/06	251,000.00	251,000.00	252,576.28
SPI	SANIT	FHLM	54215	FHLMC 3.96 (CALLABLE)	3.96000	11/13/07	862,000.00	862,000.00	872,921.54
		FHLM Total					1,113,000.00	1,113,000.00	1,125,497.82
SPI	SANIT	FNMA	43412	FNMA 7.125	7.12500	02/15/05	260,000.00	258,315.12	287,056.25
SPI	SANIT	FNMA	44897	FNMA 7.02 (CALLABLE)	7.02000	10/03/05	265,000.00	265,000.00	267,401.56
SPI	SANIT	FNMA	48170	FNMA 5.55 (CALLABLE)	5.55000	07/03/06	33,000.00	32,971.81	33,536.25
SPI	SANIT	FNMA	52122	FNMA 5.02	5.02000	07/02/07	210,000.00	210,000.00	213,215.63
SPI	SANIT	FNMA	54132	FNMA 3.875 (CALLABLE)	3.87500	10/23/07	1,000.00	1,002.22	1,012.81
		FNMA Total					769,000.00	767,289.15	802,222.50
SPI	SANIT	NOTE	48628	USTN 6.50	6.50000	08/15/05	111,000.00	116,012.73	123,383.44
SPI	SANIT	NOTE	49241	USTN 4.625	4.62500	05/15/06	162,000.00	166,283.08	173,491.88
SPI	SANIT	NOTE	49242	USTN 2.75	2.75000	09/30/03	118,000.00	117,984.76	119,180.00
SPI	SANIT	NOTE	50261	USTN 3.50	3.50000	11/15/06	96,000.00	92,923.21	99,120.00
SPI	SANIT	NOTE	52121	USTN 4.375	4.37500	05/15/07	127,000.00	127,708.10	135,096.25
SPI	SANIT	NOTE	54206	USTN 7.00	7.00000	07/15/06	129,000.00	147,585.72	148,269.38
SPI	SANIT	NOTE	54207	USTN 5.75	5.75000	11/15/05	148,000.00	161,746.60	162,568.75
SPI	SANIT	NOTE	54208	USTN 3.25	3.25000	08/15/07	129,000.00	130,656.49	131,015.63
SPI	SANIT	NOTE	54304	USTN 5.875	5.87500	11/15/04	221,000.00	236,590.70	237,575.00
SPI	SANIT	NOTE	54317	USTN 3.50	3.50000	11/15/06	228,000.00	235,796.22	235,410.00
		NOTE Total					1,469,000.00	1,533,287.61	1,565,110.33
		SANIT-SANITATION DISTRICT Total					4,556,000.00	4,620,937.20	4,721,243.17
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/03	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/03	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/03	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/03	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/03	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/03	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/03	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/03	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/03	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/03	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/03	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/03	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/03	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/03	4,998,000.00	4,998,000.00	4,998,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	Sec ID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/03	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/03	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/03	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/03	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/03	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/03	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/03	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/03	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/03	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/03	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/03	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/03	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/03	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/03	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/03	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/03	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/03	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/03	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/03	178,298.59	178,298.59	178,298.59
CTDQ Total							30,797,022.96	30,797,022.96	30,797,022.96
SCAQM-SOUTHCOAST AIR QUALITY MGMT Total							30,797,022.96	30,797,022.96	30,797,022.96
SPI	SCP6F	FFCB	45137	FFCB 6.32	6.32000	04/30/03	2,500,000.00	2,499,623.68	2,530,468.75
FFCB Total							2,500,000.00	2,499,623.68	2,530,468.75
SCP6F-SCAQMD MOBILE SOURCE AIR Total							2,500,000.00	2,499,623.68	2,530,468.75
SPI	SCU5F	FFCB	45138	FFCB 6.32	6.32000	04/30/03	5,000,000.00	4,999,247.37	5,060,937.50
FFCB Total							5,000,000.00	4,999,247.37	5,060,937.50
SCU5F-SCAQMD CLEAN FUELS PROJECT FUND Total							5,000,000.00	4,999,247.37	5,060,937.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/03	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/03	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/03	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/03	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/03	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/03	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/03	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/03	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/03	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/03	115,386.18	115,386.18	115,386.18

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	Sec ID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/03	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/03	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/03	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/03	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/03	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/03	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/03	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/03	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/03	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/03	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/03	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/03	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/03	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/03	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/03	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/03	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/03	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/03	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/03	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/03	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/03	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/03	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/03	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/03	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/03	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/03	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/03	64,945.89	64,945.89	64,945.89
CTDQ Total							11,217,923.55	11,217,923.55	11,217,923.55
SLIM-SCHOOLS LINKED INSURANCE MGMT Total							11,217,923.55	11,217,923.55	11,217,923.55
SPI	SSTF	BOND	40242	USTBOND 11.25	11.25000	02/15/15	225,000.00	229,969.48	370,687.50
BOND Total							225,000.00	229,969.48	370,687.50
SSTF-SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	229,969.48	370,687.50
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/03	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/03	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/03	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/03	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/03	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/03	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/03	110,444.50	110,444.50	110,444.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2003
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	Sec ID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/03	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/03	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/03	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/03	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/03	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/03	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/03	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/03	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/03	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/03	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/03	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/03	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/03	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/03	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/03	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/03	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/03	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/03	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/03	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/03	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/03	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/03	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/03	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/03	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/03	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/03	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/03	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/03	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/03	63,529.28	63,529.28	63,529.28
CTDQ Total							10,973,236.86	10,973,236.86	10,973,236.86
WASIA-WHITTIER AREA SCHOOLS INS AUTH Total							10,973,236.86	10,973,236.86	10,973,236.86
SPI Total							624,610,686.63	624,670,005.95	625,138,833.84
SPI Historical Cost							624,642,916.69		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/03
TRUSTEE: BANKERS TRUST CORP.
ATTACHMENT XI

Page: 1

ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$10,286,723.58</u>
	BANKERS TRUST CORP. - TRUSTEE TOTAL	<u><u>\$10,286,723.58</u></u> (1)

NOTE:

- (1) December 31, 2002
- (2) November 30, 2002
- (3) September, 2002
- (4) August, 2002
- (5) July 31, 2002
- (6) June 30, 2002
- (7) May 31, 2002
- (8) April 30, 2002
- (9) March 31, 2002

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/03
 TRUSTEE: BNY WESTERN TRUST
 ATTACHMENT XI

Page: 2

ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	\$1,965,483.28
12/11/96	CFD #2/CI 2656-M SERIES A & B	815,983.89
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	1,915,643.78
12/09/99	LANCASTER LIBRARY	270,374.65
05/01/93	LANCASTER SHERIFF	2,058,854.51
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	5,384.82
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,806,108.87
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	48,051,117.00
10/15/96	MULTIPLE CAP V SER A	5,805,465.57
06/03/97	MULTIPLE CAP V SER B	10,730,262.83
04/01/00	MULTIPLE CAP VI SER A	18,725,655.80
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	27,768,838.61
11/01/00	LAC-CAL 2000, SER A	904,276.08
	C.I. 2658M	<u>257,018.90</u>
	BNY WESTERN TRUST - TRUSTEE SUBTOTAL	\$122,080,468.59 (1)

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/03
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI

Page: 3

ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,239.02
	ROSEMEAD ELEM SD COP 1996	195,053.42
	LACOE PROJ AND LEASE PYMT FD	<u>257,554.71</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>\$453,847.15</u>
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$122,534,315.74</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/03
TRUSTEE: U.S. BANK
ATTACHMENT XI

Page: 4

ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	\$1,353,194.60
	COMMUNITY FACILITIES DIST. NO. 3	12,640,426.95
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	11,464,016.44
	ENERGY SAVING EQUIPMENT PROJECT 1995	466,142.29
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	106,174,476.35
05/01/91	MASTER REFUNDING PROJECT 1997	4,445,732.16
1994	PENSION OBLIGATION BONDS 1994 SER A & D	198,925,008.80
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	145,212,311.67
	U.S. BANK TRUST - TRUSTEE TOTAL	<u><u>\$480,681,309.26</u></u> (1)

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/03
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

Page: 5

ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 1997 SER B	\$0.00 (1)
	ABC USD 1997 SER C	0.00 (9)
	ACTON AGUA DULCE 1999A COP	203,426.27
	ARCADIA USD 1993A GOB	0.00 (4)
	ALHAMBRA CITY ELEM 1999A GOB	0.00
	AZUSA USD 2002 SER A	0.00 (5)
	CENTINELA VALLEY 2000 GOB SER A & B	19,224,527.13 (4)
	CENTINELA VALLEY 2002 GOB SER A	0.00 (4)
	CLAREMONT USD GOB 2000 SER A	0.00 (9)
	CULVER CITY SD ELEC96 SER 1999	0.00
	CHARTER OAK USD GOB 2000 SER A	0.00 (9)
	DOWNEY USD GOB 96 SER D	0.00 (1)
	DOWNEY USD GOB 96 SER E	0.00 (9)
	DUARTE USD 1998 SER B & C	0.00 (1)
	EL SEGUNDO USD GOB ELEC 1997 SER 2000C	0.00 (9)
	GARVEY SD GOB ELEC 2000 SER A	0.00 (9)
	GLENDALE USD 1999 GOB ELEC 1997 SER C	0.01 (9)
	GLENDALE USD GOB ELEC 2000 SER A	0.00 (9)
	HACIENDA LA PUENTE UNIFIED GOB ELEC 2000 SER A	0.01 (9)
	INGLEWOOD USD 1998A GOB	0.00 (9)
	INGLEWOOD USD 2000 COP SER B	0.01
	LA CANADA 1999 GOB SER A	0.00 (9)
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	246,484.76
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	2,292,481.34
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	148.87
	L.A. COUNTY SHOOOLS PFP 2001-2002 COP SER A	0.00 (2)
	LANCASTER SD ELEC 1999 SER A	0.00
	LANCASTER SD ELEC 1999 SER 2001A	0.00 (9)
	LAS VIRGENES USD ELEC 1997 SER A & B	16,075,311.27
	U.S. BANK SCHOOLS - SUB TOTAL	\$38,042,379.67

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/03
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

Page: 6

ISSUE DATE	FUND TITLE	FUND BALANCE
	LITTLE LAKE SD 1993	3,053.36
	LITTLE LAKE SD 2000 SER A	0.00
	LITTLE LAKE SD 2002 SER B	0.00 (5)
	LONG BEACH COP 1992 SER A 1997	0.00
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00
	MANHATTAN BEACH USD 1999C GOB	0.00 (3)
	MANHATTAN BEACH USD 2000A GOB	0.00 (9)
	MANHATTAN BEACH USD 2002B GOB	0.00 (9)
	MANHATTAN BEACH USD 2002E GOB	0.00 (9)
	MONROVIA USD GOB ELEC 1997 SER B	0.00 (9)
	MONTEBELLO USD 1998 SER 2001A	0.00 (9)
	PASADENA COM COLLEGE DIST 1993A	1,171,493.03
	PASADENA USD ELEC 1997 SER B	0.00
	POMONA USD GOB 2000 SER A	0.00
	POMONA USD 1991	0.00
	POMONA USD GOB SER A,B,C,D 1998	25,084,440.58
	POMONA USD GO REFUNDING BONDS SER A	0.00 (9)
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	0.05
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	20.24
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00
	REDONDO BEACH USD GOB 2000 ELEC SER A	0.00 (9)
	ROSEMEAD SD GOB ELEC 2000 SER A	0.01 (9)
	U.S. BANK SCHOOLS - SUB TOTAL	\$26,259,007.27

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/03
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

Page: 7

ISSUE DATE	FUND TITLE	FUND BALANCE
	SAN MARINO USD 1996 GOB SER 1996A	6,222,241.02 (9)
	SAN MARINO USD 2001 GO REFUNDING BONDS	9.24 (9)
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00 (4)
	SANTA MONICA/MALIBU USD SER 1999	0.00 (1)
	SANTA MONICA/MALIBU USD SER 2001	0.00 (4)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00 (5)
	SAUGUS UNION HSD 1993A GOB	0.00 (4)
	SOUTH PASADENA USD ELEC 1995 SER C	0.00 (2)
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00
	TORRANCE USD GOB 1998 ELEC SER B	0.00 (9)
	WALNUT VALLEY USD GOB 2000 SER A	0.00 (4)
	WALNUT VALLEY USD GOB 2000 SER B	0.00 (9)
	WEST COVINA 2000 GOB SER A, B & C	20,556,632.89 (4)
	WEST COVINA GOB REFUNDING SER A	0.00 (4)
	WHITTIER CITY SD GOB 2000 ELEC SER A	0.00 (9)
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00 (4)
	WHITTIER UNION HSD ELEC 1999 SER A	0.00
	WHITTIER UNION HSD ELEC 1999 SER B	0.02 (9)
	WHITTIER UNION HSD ELEC 1999 SER C	0.00 (9)
	WISEBURN SD ELEC 1997 SER 1999 A	0.00 (1)
	U.S. BANK SCHOOLS - SUB TOTAL	\$26,778,883.17
	U.S. BANK SCHOOLS - TOTAL	\$91,080,270.11

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/03
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

Page: 8

ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$10,598,329.81
	Washington Mutual Bank Fund	61,704,849.71
	Los Angeles County Stable Income Fund	1,427,099,759.94
	Los Angeles County Investment Fund	6,675,645.64
	Small Cap Equity Managed by Brandywine	121,554,724.68
	Capital Guardian International (NON US)	3,782,262.24
	Delaware Interanational Equity Fund	35,225,102.34
	DIA Medium Size Company fund	244,500,668.61
	Pre-Assembled Portfolio A	17,777,115.99
	Pre-Assembled Portfolio B	9,394,722.14
	Pre-Assembled Portfolio C	22,643,412.01
	Pre-Assembled Portfolio D	113,745,805.77
	Pre-Assembled Portfolio E	37,741,641.08
	Putnam High Yield Advantage Fund	19,316,481.74
	State Street S & P 500 Flagship Series C	330,148,221.75
		<u>\$2,461,908,743.45</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/03
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

Page: 9

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	47,686.99
	LACOE - 2002-2003 TRAN SER A	<u>84,557,564.62</u>
	TREASURER TOTAL	<u><u>84,605,251.61</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/03
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

Page: 10

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$49,793,151.18
	CASH AND EQUIVALENTS	<u>263,691.50</u>
	PFM - TRUSTEE TOTAL	<u><u>\$50,056,842.68</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/03
 TRUSTEE: STATE STREET BANK
 ATTACHMENT XI

Page: 11

ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$46,545,841.46 (1)
12/01/98	DISNEY PROJECT (Partial Refund), 1998	56,308,564.98 (1)
02/09/93	DISNEY PROJECT, 1993	19,484,083.58 (1)
	DOWNEY USD GOB ELEC 1996 SER A	0.00
07/01/93	MARINA DEL REY FINANCING, SERIES A	22,442,466.41 (1)
11/01/97	MASTER REFUNDING 1997, SERIES A	21,443,966.20 (1)
12/09/92	MASTER REFUNDING PROJECT, 1992	10,857,962.80 (1)
	MASTER REFUNDING 2002, SERIES A	3,026,057.30 (1)
	MASTER REFUNDING 2002, SERIES B	1,767,056.92 (1)
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	28,392,693.02 (1)
	STATE STREET BANK - TRUSTEE TOTAL	<u>\$210,268,692.67</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/03
MANAGER: TCW
ATTACHMENT XI

Page: 12

ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$9,101,138.53
	CASH EQUIVALENTS	<u>252,647.30</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$9,353,785.83</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/03
TRUSTEE: UNION BANK
ATTACHMENT XI

Page: 13

ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 1998, SERIES A	\$769,692.12 (1)
	LAC-CAL 1998, SERIES B	1,054,519.14 (1)
	LAC-CAL 2001, SERIES A	1,081,816.12 (1)
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
		<u><u>\$2,906,028.38</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/03
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

Page: 14

ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	\$17,716,948.00 (1)
11/01/99	LAC-CAL 1999, SERIES A	1,006,736.48 (1)
	LAUSD 2000D ESCROW FUND	<u>106,590,845.10 (8)</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$125,314,529.58</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 01/31/03
Attachment XII

Page: 1

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>							
CNFL -							
53970	DEUTSCHE BK FINANCIAL FRN	1.46	12/12/03	30,000,000.00	30,009,875.07	62,050.00	Coupon rate=3-month US\$LIBOR plus 5bp. Iss'd under MTN Prog. Short 1st cpn.
CNFL Totals:				30,000,000.00	30,009,875.07	62,050.00	
CNFM -							
49574	CITIGROUP INC FRN	1.61	03/09/04	37,222,000.00	37,255,100.51	38,257.24	Coupon rate=1-month US\$LIBOR plus 23bp. Mod follow bus day cnvtn: US.
51159	GECC FRN	1.54	03/15/05	25,000,000.00	25,005,430.17	50,100.69	Cpn rate=3mo US\$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A.Short 1st cpn.
CNFM Totals:				62,222,000.00	62,260,530.68	88,357.93	
FRAQ-							
51802	SLMA (CALLABLE)	1.60	04/26/04	50,000,000.00	50,000,000.00	244,954.86	Cpn rate=1mo US\$LIBOR +25bp to 4/03 (Act/360); thereafter 4.2% (30/360).
51803	SLMA (CALLABLE)	1.60	04/26/04	50,000,000.00	50,000,000.00	244,954.86	Cpn rate=1mo US\$LIBOR +25bp to 4/03 (Act/360); thereafter 4.2% (30/360).
52758	SLMA (CALLABLE)	1.53	07/26/04	50,000,000.00	50,005,773.99	10,642.56	Cpn rate=3mo US\$LIBOR +18bp Qtrly (Act/360) to 7/03; thereafter 3.9% (30/360).
52778	FHLMC (CALLABLE)	1.52	07/30/04	50,000,000.00	50,000,000.00	42,222.22	Cpn rate=3mo US\$LIBOR +18bp to 7/03; thereafter 3.9% (Act/360). Unsec'd.
52828	FHLB (CALLABLE)	1.65	08/13/04	50,000,000.00	50,000,000.00	183,110.99	Cpn rate=3mo US\$LIBOR +25bp to 08/03 (Act/360); thereafter 3.3% (30/360).
52873	FHLB (CALLABLE)	1.68	08/19/04	50,000,000.00	50,000,000.00	172,666.69	Cpn rate=3mo US\$LIBOR +26bp to 08/03 (Act/360); thereafter 3.25% (30/360).
52898	FHLMC (CALLABLE)	1.67	08/20/04	50,000,000.00	50,000,000.00	169,319.44	Cpn rate=3mo US\$LIBOR +25bp to 8/03 Qtrly (Act/360); thereafter 3.55% (30/360).
52899	FHLMC (CALLABLE)	1.67	08/20/04	50,000,000.00	50,000,000.00	169,319.44	Cpn rate=3mo US\$LIBOR +25bp to 8/03 Qtrly (Act/360); thereafter 3.5% (30/360).
54490	FHLB (CALLABLE)	1.71	12/17/04	50,000,000.00	50,000,000.00	109,250.00	Cpn rate=3mo US\$LIBOR +30bp to 12/03 Qtrly (Act/360); thereafter 3.0% (30/360).
54545	FHLB (CALLABLE)	1.79	03/23/05	50,000,000.00	50,000,000.00	99,444.44	Cpn rate=3mo US\$LIBOR +39bp to 03/04 Qtrly (Act/360); thereafter 3.0% (30/360).
54546	FHLB (CALLABLE)	1.85	03/23/05	50,000,000.00	50,000,000.00	102,777.78	Cpn rate=3mo US\$LIBOR +45bp to 12/04 Qtrly (Act/360); thereafter 3.0% (30/360).
54983	FHLB (CALLABLE)	1.65	04/28/05	50,000,000.00	50,000,000.00	9,161.11	Cpn rate=3mo US\$LIBOR +30bp to 04/04 (Act/360); thereafter 3.0% (30/360).
54984	FNMA (CALLABLE)	1.75	04/28/05	50,000,000.00	50,000,000.00	9,718.78	Cpn rate=3mo US\$LIBOR +40bp to 01/04; thereafter 3.0%.
FRAQ Totals:				650,000,000.00	650,005,773.99	1,567,543.17	
FRAQ2-							
52896	FHLB	1.71	08/05/04	50,000,000.00	49,962,311.90	204,130.73	Cpn rate=3mo US\$LIBOR +5bp. Iss'r Opt to flip cpn to 3.75% on 8/5/03. Unsec'd.
52733	FHLB CALLABLE MTN	1.91	02/08/05	50,000,000.00	50,000,000.00	220,180.56	Cpn rate=3mo US\$LIBOR +30bp to 8/03; thereafter 4.375%. Unsec'd. Book-entry.
52874	FHLB (CALLABLE)	1.82	08/22/05	50,000,000.00	50,000,000.00	174,416.67	Cpn rate=3mo US\$LIBOR +40bp to 8/03; thereafter 4.375%. Unsec'd. Book-entry.
FRAQ2 Totals:				150,000,000.00	149,962,311.90	598,727.96	
CORPORATE AND AGENCY ISSUED TOTAL				892,222,000.00	892,238,491.64	2,316,679.06	
<u>LOS ANGELES COUNTY ISSUED -</u>							
BAN - LACCAL BANS							
54350	LACCAL BANS	1.73	06/30/05	10,000,000.00	10,000,000.00	13,968.33	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
BAN Totals:				10,000,000.00	10,000,000.00	13,968.33	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 01/31/03
Attachment XII

Page: 2

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
COP1 - LACCAL MARINA DEL REY SER C							
18535	LACCAL MARINA DEL REY SER C	4.96	08/01/07	18,656,873.21	18,656,873.21	462,597.17	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments.
52946	LACCAL MARINA DEL REY SER C	4.96	08/01/07	6,707.47	6,707.47	166.31	
52963	LACCAL MARINA DEL REY SER C	4.96	08/01/07	434.34	434.34	10.71	
52993	LACCAL MARINA DEL REY SER C	4.96	08/01/07	16,028.53	16,028.53	388.60	
53048	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,583.72	1,583.72	37.96	
53078	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,151.46	1,151.46	27.44	
53079	LACCAL MARINA DEL REY SER C	4.96	08/01/07	511.93	511.93	12.20	
53091	LACCAL MARINA DEL REY SER C	4.96	08/01/07	4,318.93	4,318.93	102.33	
53122	LACCAL MARINA DEL REY SER C	4.96	08/01/07	882.04	882.04	20.53	
53163	LACCAL MARINA DEL REY SER C	4.96	08/01/07	475.58	475.58	10.94	
53226	LACCAL MARINA DEL REY SER C	4.96	08/01/07	837.13	837.13	18.68	
53239	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,737.27	1,737.27	38.53	
53257	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,028.06	1,028.06	22.66	
53331	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,608.58	1,608.58	34.12	
53370	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,155.97	1,155.97	24.36	
53397	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,745.86	1,745.86	36.55	
53418	LACCAL MARINA DEL REY SER C	4.96	08/01/07	669.04	669.04	13.92	
53456	LACCAL MARINA DEL REY SER C	4.96	08/01/07	775.97	775.97	15.71	
53514	LACCAL MARINA DEL REY SER C	4.96	08/01/07	202.42	202.42	3.96	
53528	LACCAL MARINA DEL REY SER C	4.96	08/01/07	592.79	592.79	11.51	
53577	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,468.31	1,468.31	27.91	
53591	LACCAL MARINA DEL REY SER C	4.96	08/01/07	212.33	212.33	3.95	
53644	LACCAL MARINA DEL REY SER C	4.96	08/01/07	21,759.14	21,759.14	392.65	
53676	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,062.50	1,062.50	18.59	
53694	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,506.52	2,506.52	43.50	
53712	LACCAL MARINA DEL REY SER C	4.96	08/01/07	462.92	462.92	7.97	
53761	LACCAL MARINA DEL REY SER C	4.96	08/01/07	607.75	607.75	10.13	
53786	LACCAL MARINA DEL REY SER C	4.96	08/01/07	455.60	455.60	7.47	
53813	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,332.46	1,332.46	21.47	
53829	LACCAL MARINA DEL REY SER C	4.96	08/01/07	49,585.81	49,585.81	778.67	
53843	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,128.16	1,128.16	17.56	
53864	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,074.10	1,074.10	16.57	
53881	LACCAL MARINA DEL REY SER C	4.96	08/01/07	112.75	112.75	1.72	
53892	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,609.61	2,609.61	39.54	
53898	LACCAL MARINA DEL REY SER C	4.96	08/01/07	984.91	984.91	14.38	
53903	LACCAL MARINA DEL REY SER C	4.96	08/01/07	379.29	379.29	5.54	
53991	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,510.43	1,510.43	20.39	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 01/31/03
Attachment XII

Page: 3

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
54010	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,017.91	1,017.91	13.60	
54029	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,456.96	1,456.96	19.27	
54192	LACCAL MARINA DEL REY SER C	4.96	08/01/07	3,318.46	3,318.46	39.31	
54233	LACCAL MARINA DEL REY SER C	4.96	08/01/07	577.22	577.22	6.76	
54286	LACCAL MARINA DEL REY SER C	4.96	08/01/07	669.92	669.92	7.75	
54328	LACCAL MARINA DEL REY SER C	4.96	08/01/07	3,559.49	3,559.49	38.24	
54388	LACCAL MARINA DEL REY SER C	4.96	08/01/07	530.08	530.08	5.26	
54412	LACCAL MARINA DEL REY SER C	4.96	08/01/07	486.15	486.15	4.69	
54453	LACCAL MARINA DEL REY SER C	4.96	08/01/07	626.47	626.47	5.70	
54471	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,067.39	1,067.39	9.56	
54486	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,367.17	1,367.17	12.05	
54518	LACCAL MARINA DEL REY SER C	4.96	08/01/07	684.05	684.05	5.56	
54715	LACCAL MARINA DEL REY SER C	4.96	08/01/07	675.08	675.08	4.46	
54762	LACCAL MARINA DEL REY SER C	4.96	08/01/07	911.48	911.48	5.52	
54800	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,666.67	1,666.67	9.41	
54814	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,060.12	2,060.12	10.78	
54908	LACCAL MARINA DEL REY SER C	4.96	08/01/07	3,340.73	3,340.73	12.89	
54959	LACCAL MARINA DEL REY SER C	4.96	08/01/07	39,836.21	39,836.21	131.70	
54971	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,087.38	1,087.38	3.45	
55095	LACCAL MARINA DEL REY SER C	4.96	08/01/07	3,428.16	3,428.16	6.61	
55115	LACCAL MARINA DEL REY SER C	4.96	08/01/07	829.27	829.27	1.14	
55195	LACCAL MARINA DEL REY SER C	4.96	08/01/07	479.83	479.83	0.26	
55238	LACCAL MARINA DEL REY SER C	4.96	08/01/07	218.98	218.98	0.06	
COP1 Totals:				18,856,468.07	18,856,468.07	465,376.26	
LOS ANGELES COUNTY ISSUED TOTAL				28,856,468.07	28,856,468.07	479,344.59	
NTRD - PSI NON-TRADING Total:				921,078,468.07	921,094,959.71	2,796,023.65	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 01/31/03
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
54350	LACCAL	11/15/02	<u>10,000,000.00</u>	1.734%
			<u><u>10,000,000.00</u></u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of January 31, 2003
Attachment XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	995,000,738.23	42.19 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	99,910,444.46	27.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	3,572,518,237.30	12.71 DAYS	0.00	0.00 DAYS
GOVERNMENTS	704,875,031.38	290.08 DAYS	0.00	0.00 DAYS
AGENCIES	6,430,250,733.80	551.62 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,856,468.07	1,378.93 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	254,930,090.48	438.59 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$12,086,341,743.72	330.39 DAYS	0.00	0.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2003
Attachment XV

Page: 1

Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	02/01/03 - 03/02/03	4,460,080,000.00	36.93	36.93	4,459,012,620.88	36.89	36.89
31 to 60 Days	03/03/03 - 04/01/03	308,573,000.00	2.55	39.48	308,558,423.59	2.55	39.44
61 to 90 Days	04/02/03 - 05/01/03	576,955,000.00	4.78	44.26	577,780,316.61	4.78	44.22
91 to 120 Days	05/02/03 - 05/31/03	420,990,000.00	3.49	47.75	422,416,985.99	3.50	47.72
121 to 180 Days	06/01/03 - 07/30/03	447,720,000.00	3.71	51.46	449,670,578.79	3.72	51.44
181 to 270 Days	07/31/03 - 10/28/03	184,000,000.00	1.52	52.98	183,972,811.79	1.52	52.96
271 to 365 Days	10/29/03 - 01/31/04	196,500,000.00	1.63	54.61	197,243,303.33	1.63	54.59
1 to 1.5 YEARS	02/01/04 - 07/31/04	1,138,137,000.00	9.42	64.03	1,143,246,466.78	9.46	64.05
1.5 to 2 YEARS	08/01/04 - 01/30/05	2,819,629,000.00	23.35	87.38	2,821,718,861.52	23.34	87.39
2 to 3 YEARS	01/31/05 - 01/31/06	1,503,115,000.00	12.45	99.83	1,503,133,638.73	12.44	99.83
4 to 5 YEARS	01/31/07 - 01/31/08	18,856,468.07	0.16	99.99	18,856,468.07	0.16	99.99
5 to 10 YEARS	01/31/08 - 01/31/13	731,356.81	0.01	100.00	731,267.64	0.01	100.00
Portfolio Total:		\$12,075,286,824.88			\$12,086,341,743.72		
AST							
5 to 10 YEARS	01/31/08 - 01/31/13	250,000.00	100.00	100.00	246,410.64	100.00	100.00
Portfolio Total:		\$250,000.00			\$246,410.64		
BLPSI							
31 to 60 Days	03/03/03 - 04/01/03	1,500,000.00	50.00	50.00	1,496,445.00	50.00	50.00
61 to 90 Days	04/02/03 - 05/01/03	1,500,000.00	50.00	100.00	1,496,315.93	50.00	100.00
Portfolio Total:		\$3,000,000.00			\$2,992,760.93		
GF							
1.5 to 2 YEARS	08/01/04 - 01/30/05	121,271.52	1.60	1.60	121,271.52	1.60	1.60
5 to 10 YEARS	01/31/08 - 01/31/13	257,282.64	3.40	5.00	257,282.64	3.40	5.00
10 + YEARS	01/31/13 - 01/31/53	7,168,790.41	95.00	100.00	7,168,790.41	95.00	100.00
Portfolio Total:		\$7,547,344.57			\$7,547,344.57		
LACC1							
1 to 1.5 YEARS	02/01/04 - 07/31/04	464,793,752.00	100.00	100.00	464,793,752.00	100.00	100.00
Portfolio Total:		\$464,793,752.00			\$464,793,752.00		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2003
Attachment XV

Page: 2

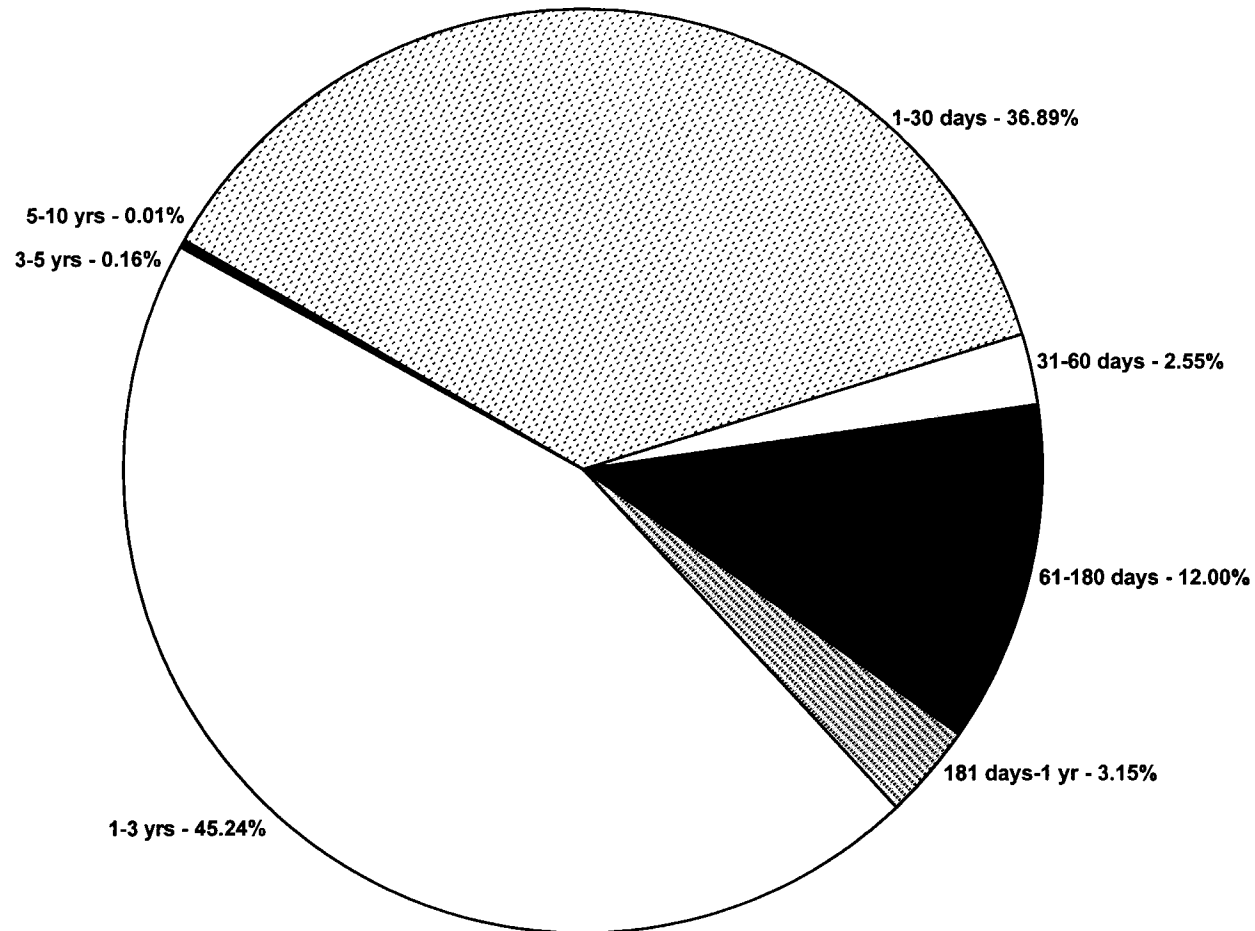
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
LACOE							
121 to 180 Days	06/01/03 - 07/30/03	83,086,406.69	100.00	100.00	83,086,406.69	100.00	100.00
Portfolio Total:		\$83,086,406.69			\$83,086,406.69		
MAST							
5 to 10 YEARS	01/31/08 - 01/31/13	75,000.00	46.90	46.90	73,917.43	45.70	45.70
10 + YEARS	01/31/13 - 01/31/53	85,000.00	53.10	100.00	87,866.77	54.30	100.00
Portfolio Total:		\$160,000.00			\$161,784.20		
PVUSD							
1 to 30 Days	02/01/03 - 03/02/03	504,000.00	100.00	100.00	503,585.82	100.00	100.00
Portfolio Total:		\$504,000.00			\$503,585.82		
SANIT							
181 to 270 Days	07/31/03 - 10/28/03	228,000.00	5.00	5.00	228,533.15	4.90	4.90
1.5 to 2 YEARS	08/01/04 - 01/30/05	221,000.00	4.90	9.90	236,590.70	5.20	10.10
2 to 3 YEARS	01/31/05 - 01/31/06	784,000.00	17.20	27.10	801,074.45	17.30	27.40
3 to 4 YEARS	01/31/06 - 01/31/07	1,244,000.00	27.30	54.40	1,272,208.47	27.50	54.90
4 to 5 YEARS	01/31/07 - 01/31/08	2,079,000.00	45.60	100.00	2,082,530.43	45.10	100.00
Portfolio Total:		\$4,556,000.00			\$4,620,937.20		
SCAQM							
271 to 365 Days	10/29/03 - 01/31/04	30,797,022.96	100.00	100.00	30,797,022.96	100.00	100.00
Portfolio Total:		\$30,797,022.96			\$30,797,022.96		
SCP6F							
61 to 90 Days	04/02/03 - 05/01/03	2,500,000.00	100.00	100.00	2,499,623.68	100.00	100.00
Portfolio Total:		\$2,500,000.00			\$2,499,623.68		
SCU5F							
61 to 90 Days	04/02/03 - 05/01/03	5,000,000.00	100.00	100.00	4,999,247.37	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$4,999,247.37		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2003
Attachment XV

Page: 3

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
271 to 365 Days	10/29/03 - 01/31/04	11,217,923.55	100.00	100.00	11,217,923.55	100.00	100.00
Portfolio Total:		\$11,217,923.55			\$11,217,923.55		
SSTF							
10 + YEARS	01/31/13 - 01/31/53	225,000.00	100.00	100.00	229,969.48	100.00	100.00
Portfolio Total:		\$225,000.00			\$229,969.48		
WASIA							
271 to 365 Days	10/29/03 - 01/31/04	10,973,236.86	100.00	100.00	10,973,236.86	100.00	100.00
Portfolio Total:		\$10,973,236.86			\$10,973,236.86		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JANUARY, 2003
ATTACHMENT XVI**



LOCAL AGENCY INVESTMENT FUND
 FOR SPECIFIC INVESTMENTS
 AS OF 01/31/03
 ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	30,797,022.96
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,217,923.55
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>10,973,236.86</u>
	LAIF TOTAL	<u><u>\$52,988,183.37</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF DECEMBER 2002 WITH DECEMBER 2001 (DOLLARS IN THOUSANDS)

	DECEMBER 2002	DECEMBER 2001	CHANGE
Average Daily Portfolio	\$ 52,267,344	\$ 48,332,244	\$ +3,935,100
Accrued Earnings	\$ 97,703	\$ 133,875	-36,172
Effective Yield	2.201	3.261	-1.060
Average Life-Month End (In Days)	202	183	+19
Total Security Transactions			
Amount	\$ 20,681,724	\$ 22,084,111	-1,402,387
Number	439	477	-38
Total Time Deposit Transactions			
Amount	\$ 1,977,500	\$ 1,563,750	+413,750
Number	100	113	-13
Average Workday Investment Activity	\$ 1,079,011	\$ 1,182,393	-103,382
Prescribed Demand Account Balances			
For Services	\$ 861,486	\$ 573,084	+288,402
For Uncollected Funds	\$ 141,786	\$ 217,067	-75,281

**PHILIP ANGELIDES
 TREASURER
 STATE OF CALIFORNIA**

**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

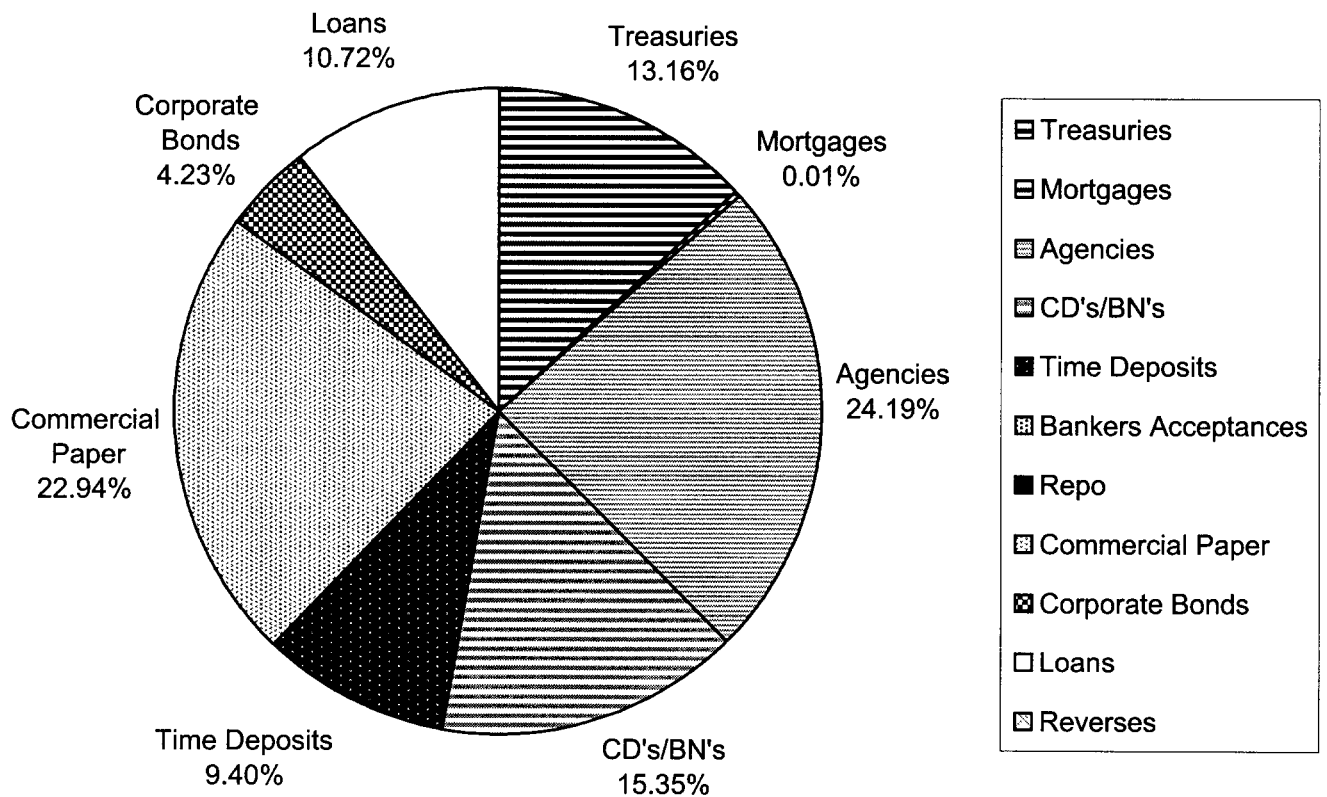
December 31, 2002			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 497,500	0.88	-1.08
Bonds	0	0.00	0.00
Notes	6,902,063	12.28	-1.34
Strips	0	0.00	0.00
Total Government	\$ 7,399,563	13.16	-2.42
Federal Agency Coupons	\$ 4,496,563	8.00	-0.83
Certificates of Deposit	8,025,558	14.28	+0.01
Bank Notes	599,985	1.07	+0.08
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	0.00
Federal Agency Discount Notes	9,103,479	16.19	-1.04
Time Deposits	5,284,195	9.40	-0.82
GNMAs	692	0.00	0.00
Commercial Paper	12,896,422	22.94	+0.16
FHLMC	6,020	0.01	0.00
Corporate Bonds	2,371,863	4.23	-0.49
Pooled Loans	6,027,363	10.72	+5.35
GF Loans	0.00	0.00	0.00
GF Loans	0.00	0.00	0.00
GF Loans	\$ 56,211,703	100.00	

INVESTMENT ACTIVITY

	DECEMBER 2002		NOVEMBER 2002	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	439	\$ 20,681,724	661	\$ 30,834,663
Other	35	376,833	31	460,011
Time Deposits	100	1,977,500	79	2,143,995
Totals	574	\$ 23,036,057	771	\$ 33,438,669
PMIA Monthly Average Effective Yield	2.201		2.301	
Year to Date Yield Last Day of Month	2.474		2.535	

Pooled Money Investment Account
Portfolio Composition
\$56.2 Billion

12/31/02



POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>APR</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
				<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
12/01/02 REDEMPTIONS									
	MTN	CITICORP	8.625%	12/01/02	6.798	\$ 13,900	796	\$ 2,109,802.71	6.716
NO PURCHASES									
12/02/02 REDEMPTIONS									
BN		WORLD	1.730%	12/02/02	1.750	50,000	47	114,233.06	1.774
BN		WORLD	1.730%	12/02/02	1.750	50,000	47	114,233.06	1.774
CD		BARCLAYS	1.760%	12/02/02	1.750	50,000	46	111,806.97	1.774
CD		BARCLAYS	1.760%	12/02/02	1.750	50,000	46	111,806.97	1.774
CD		NOVA SCOT	1.750%	12/02/02	1.750	50,000	96	233,333.33	1.774
CD		NOVA SCOT	1.750%	12/02/02	1.750	50,000	96	233,333.33	1.774
CP		HOUSEHOLD		12/02/02	1.950	50,000	26	70,416.67	1.979
CP		HOUSEHOLD		12/02/02	1.950	50,000	26	70,416.67	1.979
CP		MORG STAN		12/02/02	1.770	50,000	40	98,333.33	1.798
CP		MORG STAN		12/02/02	1.770	50,000	40	98,333.33	1.798
CP		AMER EXP		12/02/02	1.750	50,000	41	99,652.78	1.777
CP		AMER EXP		12/02/02	1.750	50,000	41	99,652.78	1.777
CP		GECC		12/02/02	1.760	50,000	46	112,444.44	1.788
CP		GECC		12/02/02	1.760	50,000	46	112,444.44	1.788
CP		GECC		12/02/02	1.760	50,000	46	112,444.44	1.788
CP		GECC		12/02/02	1.760	50,000	46	112,444.44	1.788
CP		MORG STAN		12/02/02	1.760	50,000	46	112,444.45	1.788
CP		MORG STAN		12/02/02	1.760	50,000	46	112,444.45	1.788
CP		MORG STAN		12/02/02	1.760	50,000	46	112,444.45	1.788
CP		MORG STAN		12/02/02	1.760	50,000	46	112,444.45	1.788
CP		MORG STAN		12/02/02	1.760	50,000	46	112,444.45	1.788
CP		GEN MILLS		12/02/02	2.000	41,500	47	108,361.11	2.033
CP		MORG STAN		12/02/02	1.750	50,000	47	114,236.11	1.778
CP		MORG STAN		12/02/02	1.750	50,000	47	114,236.11	1.778
CP		MORG STAN		12/02/02	1.750	50,000	47	114,236.11	1.778
CP		MORG STAN		12/02/02	1.750	50,000	47	114,236.11	1.778
CP		DISNEY		12/02/02	1.910	50,000	47	124,680.56	1.941
CP		GMAC		12/02/02	2.060	50,000	76	217,444.44	2.097
CP		GMAC		12/02/02	2.060	50,000	76	217,444.44	2.097
CP		GMAC		12/02/02	2.060	50,000	76	217,444.44	2.097
CP		GMAC		12/02/02	2.060	50,000	76	217,444.44	2.097
CP		CRC		12/02/02	1.750	50,000	80	194,444.44	1.781
CP		CRC		12/02/02	1.750	50,000	80	194,444.44	1.781
CP		CRC		12/02/02	1.750	50,000	80	194,444.44	1.781
CP		SRAC		12/02/02	2.070	25,000	90	129,375.00	2.109
CP		FMCC		12/02/02	2.060	25,000	90	128,750.00	2.099
CP		FMCC		12/02/02	2.060	50,000	90	257,500.00	2.099
CP		GMAC		12/02/02	2.060	50,000	90	257,500.00	2.099
CP		GMAC		12/02/02	2.060	50,000	90	257,500.00	2.099
CP		GMAC		12/02/02	2.060	50,000	90	257,500.00	2.099
CP		GMAC		12/02/02	2.060	50,000	90	257,500.00	2.099
CP		BEAR		12/02/02	1.730	50,000	102	245,083.33	1.762
CP		BEAR		12/02/02	1.730	50,000	102	245,083.33	1.762

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>b/</u> <u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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12/02/02 REDEMPTIONS (continued)

CP	BEAR	12/02/02	1.730	50,000	102	245,083.33	1.762
CP	BEAR	12/02/02	1.730	50,000	102	245,083.33	1.762
CP	GMAC	12/02/02	2.040	50,000	108	306,000.00	2.081

PURCHASES

CP	HOUSEHOLD	12/09/02	1.300	50,000			
CP	HOUSEHOLD	12/09/02	1.300	50,000			
CP	CONAGRA	12/12/02	1.330	50,000			
CP	DISNEY	12/13/02	1.450	32,341			
CP	FMCC	12/13/02	1.680	50,000			
CP	GECC	01/27/03	1.360	20,000			
CP	GECC	01/27/03	1.360	50,000			
CP	GECC	01/27/03	1.360	50,000			
CP	GECC	01/27/03	1.360	50,000			
CP	GMAC	03/04/03	1.940	50,000			
CP	GMAC	03/04/03	1.940	50,000			
CP	GMAC	03/04/03	1.940	50,000			
CP	GMAC	03/04/03	1.940	50,000			

PURCHASE c/

TREAS	BILLS	12/26/02	1.290	41,940			
TREAS	BILLS	01/02/03	1.290	35,000			
TREAS	BILLS	04/10/03	1.290	25,000			
TREAS	NOTES	2.875% 06/30/04	1.290	50,000			

12/03/02 SALES c/

TREAS	BILLS	04/10/03	1.290	25,000	1	873.33	1.307
TREAS	BILLS	01/02/03	1.290	35,000	1	1,227.29	1.307
TREAS	BILLS	12/26/02	1.290	41,490	1	1,470.64	1.307
TREAS	NOTES	2.875% 06/30/04	1.290	50,000	1	1,803.74	1.307

PURCHASES

CP	GECC	12/04/02	1.250	50,000			
CP	GECC	12/04/02	1.250	50,000			

12/04/02 REDEMPTIONS

CP	GECC	12/04/02	1.250	50,000	1	1,736.11	1.267
CP	GECC	12/04/02	1.250	50,000	1	1,736.11	1.267

PURCHASES

CP	WYETH	01/29/03	1.820	50,000			
CP	BEAR	02/10/03	1.360	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/04/02 PURCHASES (continued)									
	CP	BEAR		02/10/03	1.360	50,000			
	CP	GECC		02/20/03	1.350	50,000			
	CP	GECC		02/20/03	1.350	50,000			
	CP	GMAC		03/04/03	1.950	50,000			
	CP	GMAC		03/04/03	1.950	50,000			
	CP	GMAC		03/04/03	1.950	50,000			
12/05/02 NO SALES									
NO PURCHASES									
12/06/02 NO SALES									
NO PURCHASES									
12/09/02 REDEMPTIONS									
	CP	HOUSEHOLD		12/09/02	1.300	50,000	7	12,638.89	1.318
	CP	HOUSEHOLD		12/09/02	1.300	50,000	7	12,638.89	1.318
	CP	GECC		12/09/02	1.540	50,000	33	70,583.33	1.563
	CP	GECC		12/09/02	1.540	50,000	33	70,583.33	1.563
	CP	AT & T		12/09/02	1.960	50,000	35	95,277.78	1.991
	CP	MORG STAN		12/09/02	1.750	50,000	42	102,083.33	1.777
	CP	MORG STAN		12/09/02	1.750	50,000	42	102,083.33	1.777
	CP	FCAR		12/09/02	1.760	50,000	47	114,888.89	1.788
	CP	GECC		12/09/02	1.770	50,000	48	118,000.00	1.798
	CP	GECC		12/09/02	1.770	50,000	48	118,000.00	1.798
	CP	GECC		12/09/02	1.770	50,000	48	118,000.00	1.798
	CP	GECC		12/09/02	1.770	50,000	48	118,000.00	1.798
PURCHASES									
	CP	GE		12/12/02	1.260	50,000			
	CP	TEXT FIN		12/13/02	1.380	30,000			
	CP	GE		12/13/02	1.260	50,000			
	CP	BEAR		02/03/03	1.350	30,000			
	CP	FCAR		02/11/03	1.340	45,000			
	CP	GMAC		03/03/03	1.950	25,000			
	CP	GMAC		03/03/03	1.950	50,000			
	MTN	GECC	6.800%	11/01/05	3.014	18,750			
12/10/02 REDEMPTIONS									
	CP	GECC		12/10/02	1.540	50,000	34	72,722.22	1.554
	CP	GECC		12/10/02	1.540	50,000	34	72,722.22	1.554
	CP	GECC		12/10/02	1.770	50,000	49	120,458.33	1.798
	CP	GECC		12/10/02	1.770	50,000	49	120,458.33	1.798
	CP	GECC		12/10/02	1.770	50,000	49	120,458.33	1.798

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>b/</u> <u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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12/10/02 REDEMPTIONS (continued)

CP	GECC			12/10/02	1.770	50,000	49	120,458.33	1.798
CP	DFC			12/10/02	1.760	644	85	2,676.18	1.791
CP	DFC			12/10/02	1.760	50,000	85	207,777.78	1.791
CP	DFC			12/10/02	1.760	50,000	85	207,777.78	1.791
CP	DFC			12/10/02	1.760	50,000	85	207,777.78	1.791
MTN	GMAC	6.750%		12/10/02	5.540	25,000	627	2,120,687.50	5.485
MTN	GMAC	6.750%		12/10/02	6.470	16,275	732	2,119,086.37	6.459
MTN	GMAC	6.750%		12/10/02	6.868	20,000	805	3,023,040.17	6.869

PURCHASES

CP	DEERE			02/03/03	1.580	50,000			
CP	HOUSEHOLD			02/03/03	1.550	50,000			
CP	FMCC			04/01/03	1.960	50,000			
CP	GECC			05/28/03	1.340	50,000			
CP	GECC			05/28/03	1.340	50,000			
CP	GECC			05/30/03	1.340	50,000			
CP	GECC			05/30/03	1.340	50,000			

12/11/02 REDEMPTIONS

CP	BARTON			12/11/02	1.310	50,000	27	49,125.00	1.329
CP	BARTON			12/11/02	1.310	50,000	27	49,125.00	1.329

PURCHASES

CP	CITICORP			03/03/03	1.340	50,000			
CP	CITICORP			03/03/03	1.340	50,000			
DISC NOTES	FNMA			06/27/03	1.270	50,000			

12/12/02 REDEMPTIONS

CP	GE			12/12/02	1.260	50,000	3	5,250.00	1.277
CP	CONAGRA			12/12/02	1.330	50,000	10	18,472.22	1.348

PURCHASES

CD	UBS	1.330%		06/20/03	1.330	50,000			
CD	UBS	1.330%		06/20/03	1.330	50,000			
CP	SALOMON			03/10/03	1.330	50,000			
CP	SALOMON			03/10/03	1.330	50,000			
CP	CITICORP			03/21/03	1.330	50,000			
CP	CITICORP			03/21/03	1.330	50,000			
CP	CITICORP			03/21/03	1.330	50,000			
CP	GECC			05/28/03	1.330	50,000			
CP	GECC			05/28/03	1.330	50,000			
CP	GECC			05/30/03	1.330	50,000			

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	a/ DESCRIPTION	a/ MATURITY DATE	TRANS YIELD	PAR (000)	d/ DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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12/12/02 PURCHASES (continued)

CP	GECC	05/30/03	1.330	50,000				
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12/13/02 REDEMPTIONS

CP	TEXT FIN	12/13/02	1.380	30,000	4	4,600.00	1.399
CP	GE	12/13/02	1.260	50,000	4	7,000.00	1.277
CP	DISNEY	12/13/02	1.450	32,341	11	14,328.86	1.470
CP	FMCC	12/13/02	1.680	50,000	11	25,666.67	1.704
DISC NOTES	FNMA	12/13/02	2.120	50,000	359	1,057,055.56	2.195

PURCHASES

CD	UBS	1.320%	06/20/03	1.320	35,000		
CD	UBS	1.320%	06/20/03	1.320	50,000		
CP	GMAC		01/02/03	1.940	25,000		
CP	MORG STAN		02/20/03	1.330	50,000		
CP	MORG STAN		02/20/03	1.330	50,000		
CP	CITICORP		04/11/03	1.330	50,000		
CP	CITICORP		04/11/03	1.330	50,000		
CP	ASCC		04/14/03	1.310	50,000		
CP	ASCC		04/14/03	1.310	50,000		
CP	BEAR		05/12/03	1.340	30,000		
CP	BEAR		05/12/03	1.340	50,000		
MTN	W/F	7.125%	08/15/06	3.470	10,000		

12/16/02 NO SALES

PURCHASES

CD	MONTREAL	1.320%	06/20/03	1.320	50,000		
CD	MONTREAL	1.320%	06/20/03	1.320	50,000		
CD	NOVA SCOT	1.310%	06/20/03	1.310	50,000		
CD	NOVA SCOT	1.310%	06/20/03	1.310	50,000		
CD	CIBC	1.350%	06/20/03	1.350	50,000		
CP	BRISTOL		01/17/03	1.380	49,150		
CP	MORG STAN		02/19/03	1.330	50,000		
CP	MORG STAN		02/19/03	1.330	50,000		
CP	MORG STAN		02/20/03	1.330	50,000		
CP	MORG STAN		02/20/03	1.330	50,000		
CP	SALOMON		02/28/03	1.330	50,000		
CP	SALOMON		02/28/03	1.330	50,000		
CP	SALOMON		02/28/03	1.330	50,000		
CP	GECC		02/28/03	1.340	50,000		
CP	GECC		02/28/03	1.340	50,000		
CP	GECC		02/28/03	1.340	50,000		
CP	GECC		02/28/03	1.340	50,000		
CP	GE		02/28/03	1.340	50,000		
CP	GE		02/28/03	1.340	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>b/</u> <u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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12/16/02 PURCHASES (continued)

CP	GE		02/28/03	1.340	50,000			
CP	GE		02/28/03	1.340	50,000			
CP	CITICORP		04/28/03	1.320	50,000			
CP	CITICORP		04/28/03	1.320	50,000			
CP	CITICORP		04/28/03	1.320	50,000			
CP	NCAT		05/27/03	1.330	50,000			
CP	NCAT		05/27/03	1.330	50,000			
TREAS	NOTES	5.750%	11/15/05	2.315	50,000			
TREAS	NOTES	5.750%	11/15/05	2.315	50,000			

12/17/02 NO SALES

PURCHASES

CP	SALOMON		12/27/02	1.230	35,000			
CP	NCAT		05/12/03	1.330	40,000			
CP	GECC		05/12/03	1.330	50,000			
CP	GECC		05/12/03	1.330	50,000			
CP	GECC		05/12/03	1.330	50,000			
CP	GECC		05/12/03	1.330	50,000			
CP	FCAR		05/30/03	1.340	50,000			
CP	FCAR		05/30/03	1.340	50,000			
CP	FCAR		05/30/03	1.340	50,000			
CP	FCAR		05/30/03	1.340	50,000			
	FHLB	3.625%	11/15/05	2.651	25,000			
	FHLB	3.625%	11/15/05	2.655	50,000			

12/18/02 NO SALES

PURCHASES

CD	DEUTSCHE	1.250%	12/27/02	1.250	40,000			
CD	DEUTSCHE	1.250%	12/27/02	1.250	50,000			
CD	DEUTSCHE	1.250%	12/27/02	1.250	50,000			
CD	DEUTSCHE	1.250%	12/27/02	1.250	50,000			
CD	DEUTSCHE	1.250%	12/27/02	1.250	50,000			
CD	CIBC	1.250%	12/27/02	1.250	50,000			
CD	CIBC	1.250%	12/27/02	1.250	50,000			
CD	CIBC	1.250%	12/27/02	1.250	50,000			
CD	CIBC	1.250%	12/27/02	1.250	50,000			
CP	GECC		12/27/02	1.220	50,000			
CP	GECC		12/27/02	1.220	50,000			
CP	GECC		12/27/02	1.220	50,000			
CP	GECC		12/27/02	1.220	50,000			
CP	GECC		12/27/02	1.220	50,000			
CP	GECC		12/27/02	1.220	50,000			
MTN	GECC	6.800%	11/01/05	2.882	15,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u>	<u>DESCRIPTION</u>	<u>b/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>

12/19/02 REDEMPTIONS

TREAS	BILLS		12/19/02	1.730	50,000	178	427,694.44	1.769
TREAS	BILLS		12/19/02	1.730	50,000	178	427,694.44	1.769
TREAS	BILLS		12/19/02	1.730	50,000	178	427,694.44	1.769
TREAS	BILLS		12/19/02	1.730	50,000	178	427,694.44	1.769
TREAS	BILLS		12/19/02	1.735	50,000	178	428,930.55	1.774
TREAS	BILLS		12/19/02	1.735	50,000	178	428,930.55	1.774
TREAS	BILLS		12/19/02	1.740	50,000	178	430,166.67	1.779
TREAS	BILLS		12/19/02	1.740	50,000	178	430,166.67	1.779
TREAS	BILLS		12/19/02	1.740	50,000	178	430,166.66	1.779
TREAS	BILLS		12/19/02	1.740	50,000	178	430,166.66	1.779
TREAS	BILLS		12/19/02	1.740	50,000	178	430,166.66	1.779
TREAS	BILLS		12/19/02	1.740	50,000	178	430,166.66	1.779
TREAS	BILLS		12/19/02	1.745	50,000	178	431,402.78	1.784
TREAS	BILLS		12/19/02	1.745	50,000	178	431,402.78	1.784
TREAS	BILLS		12/19/02	1.745	50,000	178	431,402.78	1.784
TREAS	BILLS		12/19/02	1.745	50,000	178	431,402.78	1.784
TREAS	BILLS		12/19/02	1.745	50,000	178	431,403.00	1.784
TREAS	BILLS		12/19/02	1.745	50,000	178	431,403.00	1.784
TREAS	BILLS		12/19/02	1.745	50,000	178	431,403.00	1.784
TREAS	BILLS		12/19/02	1.745	50,000	178	431,403.00	1.784

PURCHASES

BN	WORLD	1.280%	03/26/03	1.300	50,000
BN	WORLD	1.280%	03/26/03	1.300	50,000
CD	CIBC	1.250%	12/27/02	1.250	50,000
CD	CIBC	1.250%	12/27/02	1.250	50,000
CD	LLOYDS	1.250%	12/27/02	1.250	50,000
CD	LLOYDS	1.250%	12/27/02	1.250	50,000
CD	LLOYDS	1.250%	12/27/02	1.250	50,000
CD	LLOYDS	1.250%	12/27/02	1.250	50,000
CP	NCAT		12/20/02	1.280	15,000
CP	NCAT		12/20/02	1.280	50,000
CP	NCAT		12/20/02	1.280	50,000
CP	NCAT		12/20/02	1.280	50,000
CP	NCAT		12/20/02	1.280	50,000
DISC NOTES	FHLMC		06/19/03	1.280	50,000
DISC NOTES	FHLMC		06/19/03	1.280	50,000
DISC NOTES	FNMA		06/18/03	1.280	21,776
DISC NOTES	FNMA		06/18/03	1.280	50,000
TREAS	BILLS		05/01/03	1.195	50,000
TREAS	BILLS		05/01/03	1.195	50,000
TREAS	BILLS		05/01/03	1.195	50,000
TREAS	BILLS		05/01/03	1.195	50,000
TREAS	BILLS		05/29/03	1.205	50,000
TREAS	BILLS		05/29/03	1.205	50,000
TREAS	BILLS		05/29/03	1.205	50,000
TREAS	BILLS		05/29/03	1.205	50,000

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>b/</u> <u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/19/02 PURCHASES (continued)								
	TREAS	BILLS	05/29/03	1.205	50,000			
	TREAS	BILLS	05/29/03	1.205	50,000			
12/20/02 REDEMPTIONS								
	CP	NCAT	12/20/02	1.280	15,000	1	533.33	1.297
	CP	NCAT	12/20/02	1.280	50,000	1	1,777.78	1.297
	CP	NCAT	12/20/02	1.280	50,000	1	1,777.78	1.297
	CP	NCAT	12/20/02	1.280	50,000	1	1,777.78	1.297
	CP	NCAT	12/20/02	1.280	50,000	1	1,777.78	1.297
PURCHASES								
	CP	GE	12/23/02	1.290	50,000			
	CP	GE	12/23/02	1.290	50,000			
	CP	AMER EXP	12/26/02	1.200	50,000			
	CP	AMER EXP	12/26/02	1.200	50,000			
	CP	AMER EXP	12/27/02	1.200	50,000			
	CP	AMER EXP	12/27/02	1.200	50,000			
	CP	NCAT	12/27/02	1.210	50,000			
	CP	NCAT	12/27/02	1.210	50,000			
12/23/02 REDEMPTIONS								
	CP	GE	12/23/02	1.290	50,000	3	5,375.00	1.308
	CP	GE	12/23/02	1.290	50,000	3	5,375.00	1.308
PURCHASES								
	CD	SCOTLAND	1.330% 03/26/03	1.320	50,000			
	CD	TORONTO	1.345% 06/20/03	1.335	50,000			
	CD	TORONTO	1.345% 06/20/03	1.335	50,000			
	CP	AMER EXP	12/30/02	1.250	50,000			
	CP	AMER EXP	12/30/02	1.250	50,000			
	CP	GE	03/10/03	1.320	50,000			
	CP	GE	03/10/03	1.320	50,000			
	CP	GE	03/11/03	1.320	50,000			
	CP	GE	03/11/03	1.320	50,000			
	DISC NOTES	FHLMC	06/19/03	1.270	50,000			
	DISC NOTES	FNMA	06/11/03	1.280	25,000			
	DISC NOTES	FNMA	06/18/03	1.285	34,813			
	DISC NOTES	FNMA	05/30/03	1.285	43,921			
	DISC NOTES	FNMA	05/30/03	1.285	50,000			
	DISC NOTES	FNMA	06/11/03	1.280	50,000			
	DISC NOTES	FNMA	06/11/03	1.280	50,000			
	DISC NOTES	FNMA	06/18/03	1.285	50,000			
	MTN	GECC	7.500% 05/15/05	2.520	10,480			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>YIELD</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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12/24/02 NO SALES

PURCHASES

CD	UBS	1.325%	03/10/03	1.300	35,000				
CD	UBS	1.325%	03/10/03	1.300	50,000				
CP	SAFEWAY		01/09/03	1.500	20,000				
CP	GECC		01/21/03	1.330	50,000				
CP	GECC		01/21/03	1.330	50,000				
CP	GECC		01/21/03	1.330	50,000				
CP	GECC		01/21/03	1.330	50,000				
DISC NOTES	FHLMC		03/27/03	1.275	48,300				
DISC NOTES	FNMA		03/26/03	1.270	50,000				
DISC NOTES	FNMA		03/26/03	1.270	50,000				
DISC NOTES	FNMA		03/26/03	1.270	50,000				
DISC NOTES	FNMA		03/26/03	1.270	50,000				
DISC NOTES	FNMA		05/29/03	1.260	50,000				

12/26/02 REDEMPTIONS

CP	AMER EXP		12/26/02	1.200	50,000	6	10,000.00	1.216
CP	AMER EXP		12/26/02	1.200	50,000	6	10,000.00	1.216
CP	HOUSEHOLD		12/26/02	2.070	20,000	51	58,650.00	2.104
CP	GECC		12/26/02	1.750	25,000	59	71,701.39	1.779
CP	W/F		12/26/02	1.720	50,000	71	169,611.11	1.749
CP	W/F		12/26/02	1.720	50,000	71	169,611.11	1.749
DISC NOTES	FHLMC		12/26/02	1.690	36,578	70	120,199.37	1.719
DISC NOTES	FHLMC		12/26/02	1.690	50,000	70	164,305.56	1.719
DISC NOTES	FHLMC		12/26/02	1.690	50,000	70	164,305.56	1.719

PURCHASES

BN	BANC ONE	1.310%	06/27/03	1.310	50,000				
BN	BANC ONE	1.310%	06/27/03	1.310	50,000				
CD	SCOTLAND	1.350%	01/27/03	1.340	50,000				
CD	SCOTLAND	1.350%	01/27/03	1.340	50,000				
CD	HYPO	1.360%	01/27/03	1.360	50,000				
CD	HYPO	1.360%	01/27/03	1.360	50,000				
CD	W/F	1.320%	02/27/03	1.310	50,000				
CD	W/F	1.320%	02/27/03	1.310	50,000				
CP	GECC		12/27/02	1.300	50,000				
CP	GECC		12/27/02	1.300	50,000				
CP	GECC		12/27/02	1.300	50,000				
CP	GECC		12/27/02	1.300	50,000				
CP	GECC		12/27/02	1.300	50,000				
CP	GECC		03/03/03	1.330	50,000				
CP	GECC		03/03/03	1.330	50,000				
CP	GECC		03/04/03	1.330	50,000				
CP	GECC		03/04/03	1.330	50,000				
DISC NOTES	FNMA		06/25/03	1.270	50,000				

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/26/02 PURCHASES (continued)									
	DISC NOTES	FNMA		06/25/03	1.270	50,000			
12/27/02 REDEMPTIONS									
CD		LLOYDS	1.250%	12/27/02	1.250	50,000	8	13,888.89	1.267
CD		LLOYDS	1.250%	12/27/02	1.250	50,000	8	13,888.89	1.267
CD		LLOYDS	1.250%	12/27/02	1.250	50,000	8	13,888.89	1.267
CD		LLOYDS	1.250%	12/27/02	1.250	50,000	8	13,888.89	1.267
CD		CIBC	1.250%	12/27/02	1.250	50,000	8	13,888.89	1.267
CD		CIBC	1.250%	12/27/02	1.250	50,000	8	13,888.89	1.267
CD		DEUTSCHE	1.250%	12/27/02	1.250	40,000	9	12,500.00	1.267
CD		DEUTSCHE	1.250%	12/27/02	1.250	50,000	9	15,625.00	1.267
CD		DEUTSCHE	1.250%	12/27/02	1.250	50,000	9	15,625.00	1.267
CD		DEUTSCHE	1.250%	12/27/02	1.250	50,000	9	15,625.00	1.267
CD		DEUTSCHE	1.250%	12/27/02	1.250	50,000	9	15,625.00	1.267
CD		CIBC	1.250%	12/27/02	1.250	50,000	9	15,625.00	1.267
CD		CIBC	1.250%	12/27/02	1.250	50,000	9	15,625.00	1.267
CD		CIBC	1.250%	12/27/02	1.250	50,000	9	15,625.00	1.267
CD		CIBC	1.250%	12/27/02	1.250	50,000	9	15,625.00	1.267
CD		DEXIA	1.510%	12/27/02	1.500	50,000	51	106,251.50	1.520
CD		DEXIA	1.510%	12/27/02	1.500	50,000	51	106,251.50	1.520
CD		DEXIA	1.510%	12/27/02	1.500	50,000	51	106,251.50	1.520
CD		DEXIA	1.510%	12/27/02	1.500	50,000	51	106,251.50	1.520
CD		MONTREAL	1.720%	12/27/02	1.720	50,000	94	224,555.56	1.743
CD		MONTREAL	1.720%	12/27/02	1.720	50,000	94	224,555.56	1.743
CD		W/F	1.760%	12/27/02	1.760	50,000	101	246,888.89	1.784
CD		W/F	1.760%	12/27/02	1.760	50,000	101	246,888.89	1.784
CP		GECC		12/27/02	1.300	50,000	1	1,805.56	1.318
CP		GECC		12/27/02	1.300	50,000	1	1,805.56	1.318
CP		GECC		12/27/02	1.300	50,000	1	1,805.56	1.318
CP		GECC		12/27/02	1.300	50,000	1	1,805.56	1.318
CP		GECC		12/27/02	1.300	50,000	1	1,805.56	1.318
CP		NCAT		12/27/02	1.210	50,000	7	11,763.89	1.227
CP		NCAT		12/27/02	1.210	50,000	7	11,763.89	1.227
CP		AMER EXP		12/27/02	1.200	50,000	7	11,666.67	1.216
CP		AMER EXP		12/27/02	1.200	50,000	7	11,666.67	1.216
CP		GECC		12/27/02	1.220	50,000	9	15,250.00	1.237
CP		GECC		12/27/02	1.220	50,000	9	15,250.00	1.237
CP		GECC		12/27/02	1.220	50,000	9	15,250.00	1.237
CP		GECC		12/27/02	1.220	50,000	9	15,250.00	1.237
CP		GECC		12/27/02	1.220	50,000	9	15,250.00	1.237
CP		GECC		12/27/02	1.220	50,000	9	15,250.00	1.237
CP		SALOMON		12/27/02	1.230	35,000	10	11,958.33	1.247
CP		TEXT FIN		12/27/02	1.420	25,000	35	34,513.89	1.441
CP		HOUSEHOLD		12/27/02	1.680	50,000	45	105,000.00	1.706
CP		HOUSEHOLD		12/27/02	1.680	50,000	45	105,000.00	1.706
CP		COUNTRY		12/27/02	1.790	50,000	67	166,569.44	1.820
CP		COUNTRY		12/27/02	1.790	50,000	67	166,569.44	1.820

POOLED MONEY INVESTMENT ACCOUNT

<u>a/</u>	<u>b/</u>	<u>c/</u>	<u>d/</u>	<u>e/</u>	<u>f/</u>	<u>g/</u>	<u>h/</u>	<u>i/</u>
DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD

12/27/02 REDEMPTIONS (continued)

CP	COUNTRY	12/27/02	1.790	50,000	67	166,569.44	1.820
CP	SAFEWAY	12/27/02	1.850	30,000	72	111,000.00	1.882
CP	W/F	12/27/02	1.720	50,000	72	172,000.00	1.749
CP	W/F	12/27/02	1.720	50,000	72	172,000.00	1.749
CP	COUNTRY	12/27/02	1.800	50,000	72	180,000.00	1.831
CP	COUNTRY	12/27/02	1.800	50,000	72	180,000.00	1.831
CP	COUNTRY	12/27/02	1.780	50,000	73	180,472.22	1.811
CP	COUNTRY	12/27/02	1.780	50,000	73	180,472.22	1.811
CP	COUNTRY	12/27/02	1.770	25,000	85	104,479.17	1.802
CP	COUNTRY	12/27/02	1.770	50,000	85	208,958.33	1.802
CP	GECC	12/27/02	1.760	25,000	101	123,444.44	1.793
CP	GECC	12/27/02	1.760	50,000	101	246,888.89	1.793
CP	GECC	12/27/02	1.760	50,000	101	246,888.89	1.793
CP	SRAC	12/27/02	2.070	20,000	129	148,350.00	2.114
DISC NOTES	FHLMC	12/27/02	1.690	50,000	72	169,000.00	1.719
DISC NOTES	FHLMC	12/27/02	1.690	50,000	72	169,000.00	1.719
DISC NOTES	FHLMC	12/27/02	1.690	50,000	72	169,000.00	1.719
DISC NOTES	FHLMC	12/27/02	1.690	50,000	72	169,000.00	1.719

PURCHASES

CD	MONTREAL	1.320%	01/15/03	1.320	50,000
CD	MONTREAL	1.320%	01/15/03	1.320	50,000
CD	CIBC	1.340%	01/21/03	1.340	50,000
CD	CIBC	1.340%	01/21/03	1.340	50,000
CP	GECC		12/30/02	1.320	50,000
CP	GECC		12/30/02	1.320	50,000
CP	GECC		12/30/02	1.320	50,000
CP	GECC		12/30/02	1.320	50,000
CP	HOUSEHOLD		01/15/03	1.520	50,000
CP	HOUSEHOLD		01/15/03	1.520	50,000
CP	GECC		01/15/03	1.330	50,000
CP	GECC		01/15/03	1.330	50,000
CP	GECC		01/15/03	1.330	50,000
CP	GECC		01/15/03	1.330	50,000
CP	GECC		01/21/03	1.330	50,000
CP	GECC		01/21/03	1.330	50,000
CP	GECC		01/21/03	1.330	50,000
CP	BEAR		01/21/03	1.330	50,000
CP	BEAR		01/21/03	1.330	50,000

12/30/02 REDEMPTIONS

CP	GECC	12/30/02	1.320	50,000	3	5,500.00	1.338
CP	GECC	12/30/02	1.320	50,000	3	5,500.00	1.338
CP	GECC	12/30/02	1.320	50,000	3	5,500.00	1.338
CP	GECC	12/30/02	1.320	50,000	3	5,500.00	1.338

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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12/30/02 REDEMPTIONS (continued)

CP		AMER EXP	12/30/02	1.250	50,000	7	12,152.78	1.267
CP		AMER EXP	12/30/02	1.250	50,000	7	12,152.78	1.267

PURCHASES

CD		W/F	1.300%	01/21/03	1.300	30,000		
CD		SCOTLAND	1.350%	01/21/03	1.310	50,000		
CD		W/F	1.300%	01/21/03	1.300	50,000		
CP		BEAR		01/21/03	1.310	50,000		
CP		CRC		01/21/03	1.320	50,000		
CP		CRC		01/21/03	1.320	50,000		
CP		GECC		01/21/03	1.310	50,000		
CP		GECC		01/21/03	1.310	50,000		
CP		GECC		01/21/03	1.310	50,000		
CP		GECC		01/21/03	1.310	50,000		
SBA		FR	2.050%	11/25/27	2.050	10,807		
SBA		FR	2.050%	11/25/27	2.050	11,248		

12/31/02 REDEMPTIONS

DISC NOTES	FNMA		12/31/02	1.670	50,000	76	176,277.78	1.699
DISC NOTES	FNMA		12/31/02	1.670	50,000	76	176,277.78	1.699
DISC NOTES	FNMA		12/31/02	1.670	50,000	76	176,277.78	1.699
DISC NOTES	FNMA		12/31/02	1.670	50,000	76	176,277.78	1.699
TREAS	NOTES	5.125%	12/31/02	4.675	50,000	725	4,667,731.35	4.660
TREAS	NOTES	5.125%	12/31/02	4.675	50,000	725	4,667,731.35	4.660

PURCHASES

CD		W/F	1.290%	01/21/03	1.290	50,000		
CD		W/F	1.290%	01/21/03	1.290	50,000		

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Bank of East Asia (USA)	08/13/02	1.610	3,000,000.00	02/13/03
Bank of East Asia (USA)	11/13/02	1.310	6,000,000.00	05/13/03
Grand National Bank	07/12/02	1.770	3,095,000.00	01/14/03
Omni Bank	08/27/02	1.720	3,000,000.00	02/25/03
Omni Bank	09/05/02	1.710	3,000,000.00	03/07/03
Omni Bank	10/21/02	1.730	2,000,000.00	04/23/03
Omni Bank	11/20/02	1.310	2,000,000.00	05/21/03
<u>ARROYO GRANDE</u>				
Mid-State Bank	07/16/02	1.750	5,000,000.00	01/16/03
Mid-State Bank	08/13/02	1.610	5,000,000.00	02/13/03
Mid-State Bank	09/11/02	1.700	5,000,000.00	03/12/03
Mid-State Bank	10/16/02	1.580	5,000,000.00	04/14/03
Mid-State Bank	11/13/02	1.310	5,000,000.00	05/13/03
Mid-State Bank	12/11/02	1.310	5,000,000.00	06/13/03
<u>BEVERLY HILLS</u>				
City National Bank	09/09/02	1.640	10,000,000.00	03/10/03
City National Bank	12/09/02	1.260	10,000,000.00	03/13/03
City National Bank	10/17/02	1.620	25,000,000.00	04/15/03
<u>BREA</u>				
Jackson Federal Bank	07/22/02	1.780	10,000,000.00	01/22/03
Jackson Federal Bank	08/12/02	1.620	10,000,000.00	02/11/03
<u>CALABASAS</u>				
First Bank of Beverly Hills FSB	08/07/02	1.650	10,000,000.00	02/06/03
First Bank of Beverly Hills FSB	08/28/02	1.740	10,000,000.00	03/03/03
First Bank of Beverly Hills FSB	09/18/02	1.750	10,000,000.00	03/19/03
<u>CAMARILLO</u>				
First California Bank	10/29/02	1.670	4,000,000.00	01/30/03
First California Bank	09/25/02	1.650	3,000,000.00	03/24/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CAMERON PARK</u>				
Western Sierra National Bank	07/16/02	1.770	7,000,000.00	01/16/03
Western Sierra National Bank	08/15/02	1.650	6,000,000.00	02/14/03
<u>CHICO</u>				
North State National Bank	07/26/02	1.680	5,000,000.00	01/24/03
North State National Bank	08/16/02	1.630	1,500,000.00	02/14/03
North State National Bank	09/11/02	1.710	1,000,000.00	03/12/03
Tri Counties Bank	12/16/02	1.260	10,000,000.00	03/18/03
Tri Counties Bank	12/09/02	1.270	10,000,000.00	03/18/03
<u>CHULA VISTA</u>				
North Island Federal Credit Union	12/23/02	1.270	5,000,000.00	03/26/03
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	07/29/02	1.710	6,000,000.00	01/27/03
EverTrust Bank	12/10/02	1.290	6,000,000.00	06/12/03
<u>CONCORD</u>				
CA State 9 Credit Union	11/18/02	1.290	10,000,000.00	02/20/03
<u>DUBLIN</u>				
Operating Engineers FCU	08/13/02	1.610	5,000,000.00	02/13/03
Operating Engineers FCU	10/10/02	1.580	5,000,000.00	04/08/03
Operating Engineers FCU	12/11/02	1.290	10,000,000.00	06/13/03
<u>EL CENTRO</u>				
Valley Independent Bank	10/28/02	1.710	20,000,000.00	04/28/03
Valley Independent Bank	11/20/02	1.320	32,500,000.00	05/21/03
Valley Independent Bank	12/19/02	1.330	20,000,000.00	07/08/03
<u>EL SEGUNDO</u>				
Hawthorne Savings FSB	10/01/02	1.660	30,000,000.00	01/06/03
Hawthorne Savings FSB	07/09/02	1.770	30,000,000.00	01/09/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO (continued)</u>				
Hawthorne Savings FSB	12/20/02	1.250	50,000,000.00	03/24/03
Hawthorne Savings FSB	11/15/02	1.270	25,000,000.00	05/14/03
Xerox Federal Credit Union	09/06/02	1.640	7,000,000.00	03/06/03
Xerox Federal Credit Union	11/15/02	1.290	20,000,000.00	05/16/03
<u>FRESNO</u>				
United Security Bank	08/05/02	1.700	15,000,000.00	02/05/03
United Security Bank	10/11/02	1.580	5,000,000.00	04/09/03
United Security Bank	11/14/02	1.310	20,000,000.00	05/13/03
<u>FULLERTON</u>				
Fullerton Community Bank	07/26/02	1.710	8,000,000.00	01/23/03
Fullerton Community Bank	11/13/02	1.320	9,000,000.00	05/13/03
<u>GLENDALE</u>				
The California Credit Union	11/25/02	1.290	5,000,000.00	02/27/03
Verdugo Banking Company	07/02/02	1.850	5,000,000.00	01/07/03
Verdugo Banking Company	10/01/02	1.630	5,000,000.00	04/02/03
<u>GOLETA</u>				
Pacific Capital Bank	07/25/02	1.740	45,000,000.00	01/23/03
Pacific Capital Bank	08/15/02	1.630	16,000,000.00	02/14/03
Pacific Capital Bank	09/09/02	1.630	10,000,000.00	03/14/03
Pacific Capital Bank	09/17/02	1.710	15,000,000.00	03/14/03
Pacific Capital Bank	10/01/02	1.610	10,000,000.00	04/02/03
Pacific Capital Bank	10/11/02	1.560	10,000,000.00	04/02/03
Pacific Capital Bank	10/29/02	1.660	10,000,000.00	04/29/03
Pacific Capital Bank	12/05/02	1.330	25,000,000.00	06/09/03
Pacific Capital Bank	12/11/02	1.290	30,000,000.00	06/09/03
Pacific Capital Bank	12/09/02	1.310	30,000,000.00	06/09/03
<u>GRANADA HILLS</u>				
First State Bank of California	09/18/02	1.730	2,000,000.00	03/19/03
First State Bank of California	10/21/02	1.730	3,000,000.00	04/23/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>HUNTINGTON BEACH</u>				
First Bank and Trust	08/26/02	1.680	2,000,000.00	02/24/03
First Bank and Trust	09/09/02	1.650	12,000,000.00	03/11/03
<u>IRVINE</u>				
Commercial Capital Bank	07/01/02	1.810	6,000,000.00	01/08/03
Commercial Capital Bank	08/26/02	1.670	14,000,000.00	02/21/03
<u>IRVINE (continued)</u>				
Commercial Capital Bank	12/16/02	1.290	10,000,000.00	06/18/03
<u>LA JOLLA</u>				
Silvergata Bank	08/02/02	1.760	5,000,000.00	01/31/03
Silvergata Bank	09/11/02	1.730	5,000,000.00	03/12/03
<u>LAKEPORT</u>				
Lake Community Bank	06/26/02	1.900	2,000,000.00	01/15/03
Lake Community Bank	11/25/02	1.320	1,500,000.00	05/29/03
<u>LODI</u>				
Farmers & Merchant Bk Cen CA	07/10/02	1.790	10,000,000.00	01/10/03
<u>LOS ANGELES</u>				
Broadway Federal Bank	07/08/02	1.800	2,500,000.00	01/09/03
Broadway Federal Bank	09/09/02	1.660	3,000,000.00	03/11/03
California Center Bank	10/01/02	1.660	10,000,000.00	01/06/03
California Chohung Bank	07/17/02	1.750	1,000,000.00	01/16/03
California Chohung Bank	08/19/02	1.660	4,000,000.00	02/19/03
California Chohung Bank	09/06/02	1.630	5,000,000.00	03/07/03
California Chohung Bank	10/02/02	1.540	3,000,000.00	04/01/03
California Chohung Bank	10/16/02	1.580	800,000.00	04/14/03
California Chohung Bank	10/02/02	1.540	2,500,000.00	04/14/03
Cathay Bank	09/25/02	1.660	19,000,000.00	03/24/03
Cathay Bank	10/09/02	1.590	19,000,000.00	04/07/03
Cathay Bank	11/12/02	1.310	15,000,000.00	05/13/03
Cathay Bank	12/10/02	1.290	30,000,000.00	06/12/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Cedars Bank	08/19/02	1.690	2,000,000.00	02/19/03
Cedars Bank	09/06/02	1.650	4,500,000.00	03/05/03
Cedars Bank	10/04/02	1.560	5,000,000.00	04/03/03
Cedars Bank	10/24/02	1.750	4,000,000.00	04/22/03
Cedars Bank	12/12/02	1.310	4,500,000.00	06/12/03
Eastern International Bank	11/07/02	1.430	900,000.00	05/06/03
Eastern International Bank	12/10/02	1.310	1,000,000.00	06/12/03
Family Savings Bank	12/05/02	1.350	3,000,000.00	06/16/03
Hanmi Bank	07/18/02	1.760	25,000,000.00	01/17/03
Hanmi Bank	10/31/02	1.610	20,000,000.00	01/31/03
Hanmi Bank	12/02/02	1.270	25,000,000.00	03/05/03
Hanmi Bank	09/19/02	1.710	25,000,000.00	03/18/03
Manufacturers Bank	07/31/02	1.760	10,000,000.00	01/27/03
Manufacturers Bank	09/20/02	1.700	20,000,000.00	03/10/03
Manufacturers Bank	09/09/02	1.650	30,000,000.00	03/10/03
Marathon National Bank	07/12/02	1.790	2,000,000.00	01/14/03
Marathon National Bank	08/05/02	1.700	2,000,000.00	02/05/03
Mellon First Business Bank	10/29/02	1.660	25,000,000.00	01/10/03
Mellon First Business Bank	07/10/02	1.780	25,000,000.00	01/10/03
Mellon First Business Bank	12/17/02	1.250	50,000,000.00	03/19/03
Nara Bank, NA	08/08/02	1.640	10,000,000.00	02/07/03
Nara Bank, NA	12/16/02	1.250	5,000,000.00	03/18/03
Nara Bank, NA	10/11/02	1.560	5,000,000.00	04/23/03
Nara Bank, NA	10/21/02	1.710	15,000,000.00	04/23/03
Pacific Union Bank	07/02/02	1.830	10,000,000.00	01/07/03
Pacific Union Bank	09/04/02	1.650	20,000,000.00	03/06/03
Preferred Bank	07/16/02	1.780	6,000,000.00	01/16/03
Preferred Bank	08/08/02	1.670	4,000,000.00	02/07/03
Preferred Bank	08/29/02	1.750	7,000,000.00	02/26/03
Preferred Bank	09/10/02	1.730	9,000,000.00	03/05/03
Preferred Bank	09/18/02	1.740	9,000,000.00	03/21/03
Sae Han Bank	07/15/02	1.750	6,000,000.00	01/15/03
Western Federal Credit Union	10/21/02	1.710	30,000,000.00	04/23/03
Wilshire State Bank	08/06/02	1.680	4,000,000.00	02/05/03
Wilshire State Bank	08/26/02	1.680	4,000,000.00	02/24/03
Wilshire State Bank	12/17/02	1.250	8,000,000.00	03/19/03
Wilshire State Bank	10/11/02	1.590	3,000,000.00	04/09/03
Wilshire State Bank	11/06/02	1.470	4,000,000.00	05/06/03
Wilshire State Bank	05/14/02	2.420	2,000,000.00	05/13/03
Wilshire State Bank	11/22/02	1.320	5,000,000.00	05/29/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Wilshire State Bank	12/17/02	1.310	2,000,000.00	06/19/03
Wilshire State Bank	07/12/02	2.060	4,000,000.00	07/10/03
<u>MANTECA</u>				
Delta National Bank	07/10/02	1.810	1,000,000.00	01/10/03
<u>MERCED</u>				
County Bank	07/16/02	1.770	5,000,000.00	01/16/03
County Bank	08/26/02	1.680	5,000,000.00	02/24/03
County Bank	10/16/02	1.600	5,000,000.00	04/14/03
County Bank	12/10/02	1.330	10,000,000.00	06/11/03
<u>MODESTO</u>				
Valley First Credit Union	10/04/02	1.560	4,000,000.00	04/10/03
<u>MONTEREY PARK</u>				
Trust Bank FSB	07/01/02	1.800	3,000,000.00	01/02/03
Trust Bank FSB	10/01/02	1.640	3,000,000.00	04/01/03
<u>NORTH HIGHLANDS</u>				
Safe Credit Union	07/15/02	1.750	5,000,000.00	01/15/03
Safe Credit Union	08/15/02	1.630	20,000,000.00	02/14/03
<u>OAKDALE</u>				
Oak Valley Community Bank	07/12/02	1.770	2,500,000.00	01/14/03
Oak Valley Community Bank	12/09/02	1.270	1,500,000.00	03/11/03
Oak Valley Community Bank	03/22/02	2.640	2,000,000.00	03/20/03
<u>OAKLAND</u>				
Metropolitan Bank	09/25/02	1.650	1,000,000.00	03/24/03
Metropolitan Bank	10/28/02	1.700	1,000,000.00	04/28/03
Metropolitan Bank	11/25/02	1.300	1,000,000.00	05/28/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ONTARIO</u>				
Citizens Business Bank	11/07/02	1.440	10,000,000.00	02/06/03
Citizens Business Bank	11/12/02	1.260	20,000,000.00	02/11/03
Citizens Business Bank	09/25/02	1.640	30,000,000.00	03/24/03
Citizens Business Bank	10/04/02	1.550	25,000,000.00	04/03/03
Citizens Business Bank	11/20/02	1.310	30,000,000.00	05/21/03
Citizens Business Bank	12/06/02	1.360	25,000,000.00	06/04/03
<u>PALO ALTO</u>				
Bank of Petaluma	08/23/02	1.670	3,500,000.00	02/19/03
Bank of Petaluma	09/11/02	1.720	12,000,000.00	03/10/03
Bank of Santa Clara	08/23/02	1.670	20,000,000.00	02/19/03
Bay Area Bank	07/15/02	1.750	5,000,000.00	01/15/03
Bay Area Bank	10/28/02	1.720	5,000,000.00	04/28/03
Bay Bank of Commerce	10/28/02	1.710	5,000,000.00	04/28/03
Coast Commercial Bank	07/15/02	1.770	5,000,000.00	01/15/03
Coast Commercial Bank	08/23/02	1.680	20,000,000.00	02/19/03
Cupertino National Bank	07/15/02	1.780	10,000,000.00	01/15/03
Cupertino National Bank	07/30/02	1.730	35,000,000.00	01/28/03
Cupertino National Bank	08/23/02	1.680	20,000,000.00	02/19/03
Cupertino National Bank	09/11/02	1.730	10,000,000.00	03/10/03
Golden Gate Bank	08/23/02	1.680	9,000,000.00	02/19/03
Mid-Peninsula Bank	08/23/02	1.680	5,000,000.00	02/19/03
Mid-Peninsula Bank	09/11/02	1.730	10,000,000.00	03/10/03
Mid-Peninsula Bank	10/28/02	1.720	35,000,000.00	04/28/03
Mt. Diablo National Bank	09/11/02	1.730	10,000,000.00	03/10/03
Peninsula Bank of Commerce	08/23/02	1.680	15,000,000.00	02/19/03
<u>PALOS VERDES ESTATES</u>				
Malaga Bank	08/22/02	1.710	2,000,000.00	02/20/03
Malaga Bank	09/12/02	1.710	2,000,000.00	03/13/03
Malaga Bank	10/30/02	1.580	4,000,000.00	05/13/03
Malaga Bank	10/24/02	1.720	4,000,000.00	05/13/03
Malaga Bank	12/23/02	1.280	4,000,000.00	06/25/03
<u>PASADENA</u>				
Community Bank	07/11/02	1.780	20,000,000.00	01/10/03
Community Bank	10/23/02	1.720	5,000,000.00	04/15/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (continued)</u>				
Community Bank	10/15/02	1.570	10,000,000.00	04/15/03
Community Bank	11/08/02	1.260	15,000,000.00	05/07/03
Community Bank	12/19/02	1.320	20,000,000.00	06/19/03
Wescom Credit Union	11/13/02	1.330	10,000,000.00	05/13/03
<u>PLACERVILLE</u>				
El Dorado Savings Bank	02/08/02	2.250	5,000,000.00	02/07/03
El Dorado Savings Bank	03/07/02	2.390	5,000,000.00	03/07/03
El Dorado Savings Bank	03/22/02	2.640	5,000,000.00	03/20/03
El Dorado Savings Bank	04/12/02	2.640	10,000,000.00	04/10/03
El Dorado Savings Bank	05/02/02	2.390	5,000,000.00	04/30/03
El Dorado Savings Bank	06/10/02	2.360	20,000,000.00	06/10/03
<u>PLEASANTON</u>				
Valley Community Bank	09/12/02	1.750	5,000,000.00	03/13/03
<u>POMONA</u>				
PFF Bank and Trust	08/30/02	1.720	8,000,000.00	02/27/03
PFF Bank and Trust	12/09/02	1.330	20,000,000.00	06/11/03
<u>PORTERVILLE</u>				
Bank of the Sierra	10/21/02	1.730	10,000,000.00	04/23/03
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	08/06/02	1.670	25,000,000.00	02/05/03
La Jolla Bank, FSB	09/04/02	1.660	10,000,000.00	03/06/03
La Jolla Bank, FSB	11/19/02	1.310	25,000,000.00	05/21/03
La Jolla Bank, FSB	12/05/02	1.350	10,000,000.00	06/04/03
<u>REDDING</u>				
North Valley Bank	12/11/02	1.310	3,000,000.00	06/13/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>REDWOOD CITY</u>				
Provident Central Credit Union	10/29/02	1.710	20,000,000.00	04/29/03
<u>ROCKLIN</u>				
Five Star Bank	10/01/02	1.610	2,000,000.00	04/01/03
<u>RICHMOND</u>				
Mechanics Bank	03/07/02	2.390	10,000,000.00	03/07/03
Mechanics Bank	04/05/02	2.710	10,000,000.00	04/01/03
Mechanics Bank	04/25/02	2.440	10,000,000.00	04/23/03
Mechanics Bank	06/12/02	2.340	10,000,000.00	06/12/03
Mechanics Bank	07/11/02	2.110	10,000,000.00	07/09/03
Mechanics Bank	08/13/02	1.710	10,000,000.00	08/08/03
Mechanics Bank	09/12/02	1.800	10,000,000.00	09/12/03
Mechanics Bank	10/15/02	1.580	10,000,000.00	10/15/03
Mechanics Bank	11/07/02	1.510	10,000,000.00	11/07/03
<u>RIVERSIDE</u>				
Provident Savings Bank	09/27/02	1.630	25,000,000.00	03/27/03
<u>SACRAMENTO</u>				
American River Bank	07/10/02	1.780	1,000,000.00	01/10/03
American River Bank	01/14/02	2.200	1,500,000.00	01/14/03
American River Bank	08/29/02	1.720	2,000,000.00	02/26/03
American River Bank	09/25/02	1.680	2,000,000.00	03/27/03
American River Bank	10/11/02	1.560	1,500,000.00	04/09/03
American River Bank	12/23/02	1.280	1,000,000.00	06/25/03
Bank of Sacramento	08/12/02	1.610	1,500,000.00	02/11/03
Bank of Sacramento	09/20/02	1.720	2,000,000.00	03/19/03
Bank of Sacramento	11/25/02	1.330	2,000,000.00	05/29/03
Golden One Credit Union	06/07/02	2.010	10,000,000.00	01/09/03
Merchants National Bank	07/23/02	1.750	2,000,000.00	01/22/03
Merchants National Bank	10/17/02	1.660	2,000,000.00	04/15/03
River City Bank	07/01/02	1.790	2,000,000.00	01/08/03
River City Bank	07/29/02	1.740	3,000,000.00	01/27/03
River City Bank	08/27/02	1.720	2,000,000.00	02/25/03
River City Bank	10/01/02	1.630	4,000,000.00	04/02/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
U.S. Bank	07/03/02	1.810	100,000,000.00	01/08/03
U.S. Bank	08/02/02	1.750	25,000,000.00	01/31/03
U.S. Bank	11/06/02	1.480	50,000,000.00	02/06/03
U.S. Bank	08/23/02	1.670	25,000,000.00	02/19/03
Union Bank of California	10/17/02	1.640	150,000,000.00	01/17/03
Union Bank of California	11/05/02	1.450	150,000,000.00	02/06/03
Union Bank of California	12/16/02	1.250	100,000,000.00	03/20/03
Union Bank of California	12/18/02	1.270	4,000,000.00	03/20/03
Union Bank of California	12/18/02	1.270	46,000,000.00	03/20/03
<u>SALINAS</u>				
Community Bank of Central Cal	12/30/02	1.230	10,000,000.00	04/03/03
<u>SAN BERNARDINO</u>				
Business Bank of California	07/12/02	1.800	8,000,000.00	01/14/03
Business Bank of California	09/16/02	1.730	12,000,000.00	03/18/03
Business Bank of California	11/06/02	1.480	10,000,000.00	05/06/03
<u>SAN DIEGO</u>				
First Future Credit Union	08/30/02	1.710	5,000,000.00	02/27/03
First Future Credit Union	11/25/02	1.330	5,000,000.00	05/29/03
First Future Credit Union	12/05/02	1.360	10,000,000.00	06/04/03
First Future Credit Union	12/18/02	1.320	3,000,000.00	06/16/03
First United Bank	07/18/02	1.760	2,000,000.00	01/17/03
First United Bank	02/15/02	2.300	1,000,000.00	02/14/03
Neighborhood National Bank	08/22/02	1.730	2,000,000.00	02/21/03
<u>SAN FRANCISCO</u>				
America California Bank	10/30/02	1.650	2,000,000.00	01/08/03
America California Bank	09/27/02	1.710	2,000,000.00	01/08/03
Bank of Canton California	06/11/02	1.970	20,000,000.00	01/15/03
Bank of Canton California	03/08/02	2.390	20,000,000.00	03/07/03
Bank of Canton California	10/10/02	1.580	40,000,000.00	04/08/03
Bank of Canton California	08/30/02	1.920	20,000,000.00	08/28/03
Bank of the West	07/23/02	1.760	76,500,000.00	01/22/03
Bank of the West	11/18/02	1.260	242,000,000.00	02/20/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (continued)</u>				
Bank of the West	09/20/02	1.690	82,000,000.00	03/19/03
Bank of the West	12/30/02	1.250	134,000,000.00	04/04/03
California Federal Bank	10/16/02	1.590	100,000,000.00	04/14/03
Citibank (West) FSB	11/21/02	1.260	100,000,000.00	02/19/03
Citibank (West) FSB	12/30/02	1.230	50,000,000.00	04/04/03
Oceanic Bank	09/12/02	1.800	4,000,000.00	09/12/03
Trans Pacific National Bank	08/05/02	1.700	1,000,000.00	02/05/03
Trans Pacific National Bank	09/19/02	1.730	1,000,000.00	03/25/03
Trans Pacific National Bank	12/23/02	1.300	1,000,000.00	06/25/03
United Commercial Bank	07/10/02	1.800	30,000,000.00	01/10/03
United Commercial Bank	07/31/02	1.760	40,000,000.00	01/27/03
United Commercial Bank	08/30/02	1.750	30,000,000.00	02/28/03
United Commercial Bank	09/10/02	1.710	30,000,000.00	03/21/03
United Commercial Bank	09/10/02	1.710	35,000,000.00	03/21/03
United Commercial Bank	12/03/02	1.320	25,000,000.00	06/04/03
United Commercial Bank	12/30/02	1.310	25,000,000.00	07/01/03
<u>SAN JOSE</u>				
Comerica Bank of California	10/15/02	1.640	71,000,000.00	01/13/03
Comerica Bank of California	11/05/02	1.500	183,000,000.00	02/03/03
Comerica Bank of California	12/04/02	1.310	63,000,000.00	03/04/03
Heritage Bank of Commerce	08/15/02	1.640	2,000,000.00	02/14/03
Meriwest Credit Union	08/28/02	1.730	5,000,000.00	02/25/03
Meriwest Credit Union	10/18/02	1.710	5,000,000.00	04/16/03
Meriwest Credit Union	11/07/02	1.460	5,000,000.00	05/06/03
Meriwest Credit Union	12/17/02	1.330	5,000,000.00	06/19/03
San Jose National Bank	07/30/02	1.730	20,000,000.00	01/28/03
San Jose National Bank	08/14/02	1.660	20,000,000.00	02/19/03
Santa Clara Co. Fed. C.U.	08/06/02	1.680	10,000,000.00	02/05/03
Santa Clara Co. Fed. C.U.	11/05/02	1.470	5,000,000.00	05/07/03
<u>SAN LUIS OBISPO</u>				
First Bank Of San Luis Obispo	11/12/02	1.270	6,000,000.00	02/11/03
First Bank Of San Luis Obispo	09/10/02	1.750	7,000,000.00	03/11/03
First Bank Of San Luis Obispo	09/24/02	1.690	5,000,000.00	03/26/03
Mission Community Bank	09/05/02	1.650	1,000,000.00	03/04/03
Mission Community Bank	10/10/02	1.600	2,500,000.00	04/08/03
Mission Community Bank	12/10/02	1.310	1,000,000.00	06/12/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN LUIS OBISPO (continued)</u>				
San Luis Trust Bank	07/11/02	1.800	1,350,000.00	01/10/03
San Luis Trust Bank	10/23/02	1.740	1,000,000.00	01/21/03
<u>SAN MARINO</u>				
East West Federal Bank	07/09/02	1.780	42,000,000.00	01/09/03
East West Federal Bank	02/07/02	2.260	35,000,000.00	02/07/03
East West Federal Bank	09/10/02	1.700	35,000,000.00	03/11/03
East West Federal Bank	05/15/03	2.370	38,000,000.00	05/15/03
<u>SAN RAFAEL</u>				
Westamerica Bank	10/18/02	1.670	15,000,000.00	01/16/03
Westamerica Bank	10/18/02	1.670	10,000,000.00	01/16/03
Westamerica Bank	07/30/02	1.700	10,000,000.00	01/28/03
Westamerica Bank	04/09/02	2.570	35,000,000.00	04/10/03
<u>SAN RAMON</u>				
EBTEL Federal Credit Union	07/18/02	1.790	750,000.00	01/17/03
<u>SANTA MARIA</u>				
Hacienda Bank	09/09/02	1.670	1,000,000.00	03/10/03
<u>SANTA ROSA</u>				
National Bank of the Redwoods	10/24/02	1.710	10,000,000.00	01/22/03
<u>SONORA</u>				
Central California Bank	12/23/02	1.270	5,000,000.00	03/26/03
<u>STOCKTON</u>				
Pacific State Bank	07/02/02	1.860	1,000,000.00	01/07/03
Pacific State Bank	10/11/02	1.590	1,000,000.00	04/09/03
Union Safe Deposit Bank	07/25/02	1.780	15,000,000.00	01/23/03
Union Safe Deposit Bank	08/15/02	1.670	15,000,000.00	02/14/03
Union Safe Deposit Bank	09/04/02	1.680	15,000,000.00	03/06/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>STOCKTON (continued)</u>				
Union Safe Deposit Bank	10/10/02	1.610	10,000,000.00	04/15/03
Union Safe Deposit Bank	11/04/02	1.460	5,000,000.00	05/07/03
Union Safe Deposit Bank	11/07/02	1.460	10,000,000.00	05/07/03
Union Safe Deposit Bank	12/11/02	1.320	10,000,000.00	06/13/03
Washington Mutual Bank	07/26/02	1.700	15,000,000.00	01/22/03
Washington Mutual Bank	07/23/02	1.740	60,000,000.00	01/22/03
Washington Mutual Bank	08/19/02	1.660	60,000,000.00	02/19/03
Washington Mutual Bank	12/16/02	1.310	45,000,000.00	06/18/03
<u>TORRANCE</u>				
China Trust Bank (USA)	07/19/02	1.790	30,000,000.00	01/22/03
China Trust Bank (USA)	11/15/02	1.270	20,000,000.00	02/13/03
China Trust Bank (USA)	12/11/02	1.270	35,000,000.00	03/14/03
South Bay Bank	10/01/02	1.710	4,000,000.00	01/06/03
South Bay Bank	10/22/02	1.740	7,000,000.00	01/21/03
<u>TRACY</u>				
Service 1st Bank	09/24/02	1.680	2,000,000.00	03/20/03
Service 1st Bank	09/17/02	1.750	2,000,000.00	03/20/03
<u>TUSTIN</u>				
First Fidelity Investment & Loan	11/06/02	1.470	15,000,000.00	02/05/03
Sunwest Bank	10/15/02	1.610	6,000,000.00	01/13/03
Sunwest Bank	11/08/02	1.270	7,800,000.00	02/07/03
Sunwest Bank	12/09/02	1.280	1,000,000.00	03/13/03
<u>VACAVILLE</u>				
Travis Credit Union	08/28/02	1.730	40,000,000.00	02/25/03
<u>WATSONVILLE</u>				
Monterey Bay Bank	07/10/02	1.800	8,000,000.00	01/14/03
Monterey Bay Bank	09/06/02	1.650	6,000,000.00	03/04/03
Monterey Bay Bank	09/19/02	1.730	8,000,000.00	03/25/03
Monterey Bay Bank	10/10/02	1.600	3,000,000.00	04/10/03
Monterey Bay Bank	12/16/02	1.310	3,000,000.00	06/18/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>WHITTIER</u>				
Quaker City Bank	07/12/02	1.770	24,000,000.00	01/14/03
Quaker City Bank	10/04/02	1.610	16,000,000.00	04/02/03
Quaker City Bank	12/03/02	1.300	25,000,000.00	06/04/03
TOTAL TIME DEPOSITS DECEMBER 2002			5,284,195,000.00	

BANK DEMAND DEPOSITS
DECEMBER 2002
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 602,869	\$ 3,961,928
2	839,448	5,410,327
3	871,607	5,174,474
4	465,524	5,146,282
5	754,414	5,084,012
6	973,182	5,074,335
7	973,182	5,074,335
8	973,182	5,074,335
9	949,267	4,889,270
10	810,980	4,900,348
11	942,420	4,854,246
12	686,665	4,912,329
13	892,724	4,738,082
14	892,724	4,738,082
15	892,724	4,738,082
16	846,381	4,777,715
17	1,065,283	4,976,746
18	879,875	4,956,894
19	722,083	5,192,070
20	1,035,644	5,304,336
21	1,035,644	5,304,336
22	1,035,644	5,304,336
23	876,198	4,992,762
24	1,016,455	4,936,142
25	1,016,455	4,936,142
26	1,430,490	4,898,981
27	631,165	5,215,748
28	631,165	5,215,748
29	631,165	5,215,748
30	722,638	4,767,020
31	993,636	5,007,332
<hr/>		
AVERAGE DOLLAR DAYS	\$ 873,898	<u>a/</u>

a/ The prescribed bank balance for December was \$1,003,272. This consisted of \$861,486 in compensating balances for services, balances for uncollected funds of \$151,660 and a deduction of \$9,874 for December delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
 OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1642

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 18, 2002, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 861,486,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	12/16/2002	12/20/2002	\$ 2,113,600,000	\$ 45,304,405,000	\$ 5,221,195,000	\$ 50,525,600,000
(2)	12/23/2002	12/27/2002	\$ 325,500,000	\$ 45,629,905,000	\$ 5,221,195,000	\$ 50,851,100,000
(3)	12/30/2002	1/3/2003	\$ 966,200,000	\$ 46,596,105,000	\$ 5,221,195,000	\$ 51,817,300,000
(4)	1/6/2003	1/10/2003	\$ 783,400,000	\$ 47,379,505,000	\$ 5,221,195,000	\$ 52,600,700,000
(5)	1/13/2003	1/17/2003	\$ 1,227,300,000	\$ 48,606,805,000	\$ 5,221,195,000	\$ 53,828,000,000
(6)	1/20/2003	1/24/2003	\$ 368,900,000	\$ 48,975,705,000	\$ 5,221,195,000	\$ 54,196,900,000
(7)	1/27/2003	1/31/2003	\$ 1,850,400,000	\$ 50,826,105,000	\$ 5,221,195,000	\$ 56,047,300,000
(8)	2/3/2003	2/7/2003	\$ 1,925,900,000	\$ 52,752,005,000	\$ 5,221,195,000	\$ 57,973,200,000
(9)	2/10/2003	2/14/2003	\$ (747,200,000)	\$ 52,004,805,000	\$ 5,221,195,000	\$ 57,226,000,000
(10)	2/17/2003	2/21/2003	\$ 189,800,000	\$ 52,194,605,000	\$ 5,221,195,000	\$ 57,415,800,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 861,486,000.

POOLED MONEY INVESTMENT BOARD:

 Chairperson

 Member

 Member